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## NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	17,272	1,06,85,550	1,09,67,050	27.25	1.25	16630
PREVIOUS	17,363	1,12,97,350	1,21,61,650	47.8	1.33	
% CHANGE	-0.52%	-5.42%	-9.82%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive but failed to maintain its highs and closed below 17300.
- Nifty lost 69 points to close at 17245.
- OI concentration seen in 18000CE and 16000PE.
- Addition witnessed in 17400CE and 17300PE.
- PCR OI stands at 1.25 compared to 1.33 in the previous trading session.
- Nifty to trade with a support of 16630.

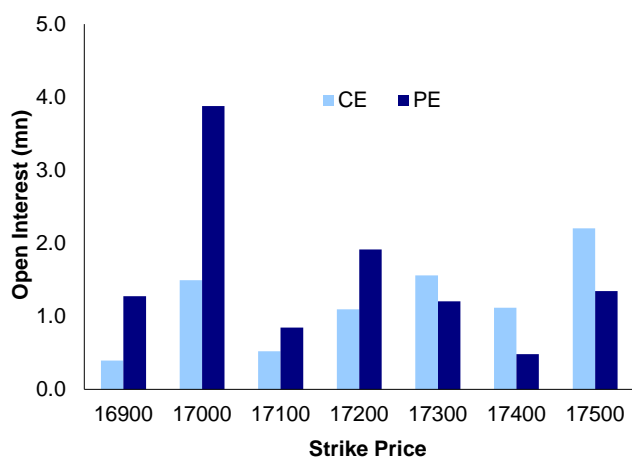
### NIFTY LEVELS

16630    16883    17086    17226    17435    17642

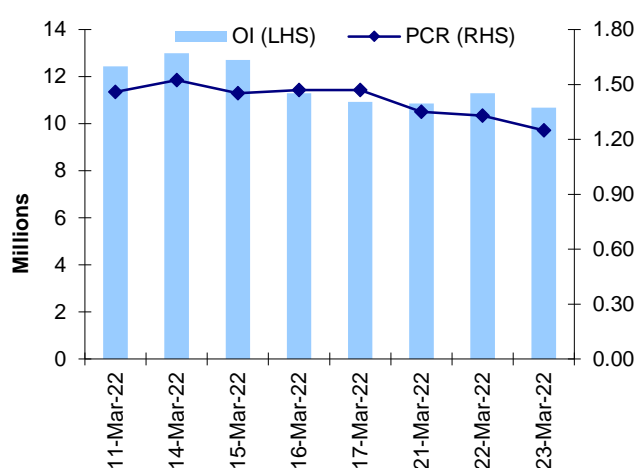
### Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is 1,154,859Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
L&TFH	18.6%	6,91,61,000	16.2%
IDFCFIRSTB	14.0%	20,14,65,000	0.4%
OBEROIRLTY	12.8%	30,27,500	1.0%
HONAUT	12.1%	10,170	-0.5%
NAM-INDIA	10.9%	40,54,400	0.4%
CUB	10.3%	1,45,01,000	4.7%
CUMMINSIND	9.9%	21,21,000	3.3%
GUJGASLTD	9.7%	52,96,250	1.8%
KOTAKBANK	7.8%	1,45,86,400	-2.1%
HDFCAMC	7.3%	29,46,000	2.7%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GNFC	-22.8%	33,63,100	-2.8%
ALKEM	-13.7%	1,44,000	2.8%
DELTACORP	-7.7%	1,49,61,500	0.5%
BALRAMCHIN	-7.2%	74,96,000	0.6%
PFIZER	-6.5%	1,39,250	0.1%
DRREDDY	-5.8%	29,55,250	2.4%
NATIONALUM	-5.3%	8,95,81,500	0.8%
COROMANDEL	-5.2%	11,46,250	-1.0%
PERSISTENT	-4.9%	3,39,000	-1.1%
BIOCON	-4.8%	1,95,38,500	0.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	1,55,94,128	2,31,058	1,479
RELIANCE	71,35,797	1,81,715	2,539
TATASTEEL	1,30,55,238	1,72,553	1,331
TATAMOTORS	2,54,66,395	1,11,987	436
SAIL	10,04,47,377	1,02,863	103
ITC	4,04,91,633	1,01,992	252
ADANIPOWER	6,61,20,008	86,354	130
HINDALCO	1,35,81,577	82,149	608
SBIN	1,58,00,195	78,232	491

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	0.9	134	408,29,100
ONGC	200	CE	0.6	176	176,33,000
IOC	130	CE	0.9	122	144,95,000
ONGC	180	CE	2.8	176	103,41,100
TATAMOTORS	500	CE	1.1	437	194,51,250
MARUTI	8,000	CE	66.7	7,656	6,74,900
NTPC	140	CE	0.4	134	116,85,000
ONGC	190	CE	1.1	176	84,62,300
COALINDIA	200	CE	0.8	184	79,08,600
IOC	125	CE	1.7	122	73,71,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	230	PE	0.3	252	1,08,86,400
TATAMOTORS	400	PE	2.3	437	59,22,300
HINDALCO	550	PE	0.8	609	28,00,375
MARUTI	7,000	PE	28.3	7,656	1,93,700
TATAMOTORS	420	PE	5.8	437	49,04,850
ITC	240	PE	0.9	252	77,37,600
ITC	235	PE	0.4	252	76,96,000
KOTAKBANK	1,700	PE	22.1	1,769	8,47,200
HEROMOTOCO	2,300	PE	24.9	2,398	1,87,500
SBIN	500	PE	15.3	492	37,18,500

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
L&TFH	95	CE	31,05,552	8600%	0.8
L&TFH	87	CE	7,94,236	2867%	2.2
L&TFH	100	CE	35,33,904	2229%	0.5
L&TFH	82	CE	13,92,144	1100%	4.0
PNB	51	CE	1,76,000	1000%	0.1
L&TFH	86	CE	9,72,716	808%	2.4
ITC	287	CE	1,37,600	760%	0.2
INDHOTEL	260	CE	2,53,386	688%	0.3
CUB	127	CE	2,55,000	650%	2.9
L&TFH	90	CE	77,37,108	647%	1.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JSWSTEEL	710	PE	1,32,300	4800%	20.2
L&TFH	78	PE	13,38,600	3650%	1.0
JINDALSTEL	510	PE	4,57,500	1933%	13.6
JINDALSTEL	520	PE	2,00,000	1900%	19.3
L&TFH	76	PE	8,38,856	944%	0.6
ITC	252	PE	4,64,000	314%	5.0
UPL	790	PE	2,23,600	310%	14.2
INDHOTEL	215	PE	4,78,618	205%	5.5
AUBANK	1,200	PE	1,59,500	187%	22.0
KOTAKBANK	1,760	PE	6,10,400	178%	42.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	46,221	18.3
TATASTEEL	1,340	CE	42,701	35.6
TATASTEEL	1,320	CE	29,740	44.7
RELIANCE	2,540	CE	28,257	42.2
TATASTEEL	1,400	CE	27,943	14.6
RELIANCE	2,560	CE	27,639	32.7
TATASTEEL	1,360	CE	25,607	26.8
TATASTEEL	1,300	CE	24,303	57.0
INFY	1,900	CE	20,224	19.2
SBIN	500	CE	18,489	7.1

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	21,882	22.3
TATASTEEL	1,300	PE	18,148	21.0
RELIANCE	2,540	PE	13,536	38.3
RELIANCE	2,400	PE	8,910	7.1
TATASTEEL	1,280	PE	8,219	14.8
ITC	240	PE	8,172	0.9
KOTAKBANK	1,700	PE	8,072	22.1
RELIANCE	2,520	PE	8,028	29.4
RELIANCE	2,560	PE	7,834	49.0
TATASTEEL	1,320	PE	7,759	29.6

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## RATING SCALE (PRIVATE CLIENT GROUP)

- BUY** – Stock/Index looks strong from the expiry/near term perspective and is expected to gain on the basis of technical and/or derivative parameters. Time frame is minimum of current expiry and in certain cases extend to the next series depending on the stock behaviour. Strict stop loss needs to be adhered to for every buy/long recommendation given.
- SELL** – Stock/Index looks weak from the expiry/near term perspective and is expected to gain on the basis of technical and/or derivative parameters. Time frame is minimum of current expiry and in certain cases extend to the next series depending on the stock behaviour. Strict stop loss needs to be adhered to for every sell/short recommendation given.

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