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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	17,204	61,16,850	95,47,450	4	0.89	<b>16820</b>
PREVIOUS	16,958	73,24,700	1,11,10,650	5.35	0.65	
% CHANGE	1.45%	-16.49%	-14.07%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and gained in the second half to close above 17200 levels.
- Nifty added 246 points to close at 17200.
- OI concentration seen in 17500CE and 17000PE.
- Activity witnessed in 17200 strike.
- PCR OI stands at 0.89 compared 0.65 in the previous trading session.
- Nifty to trade with a support of 16820.

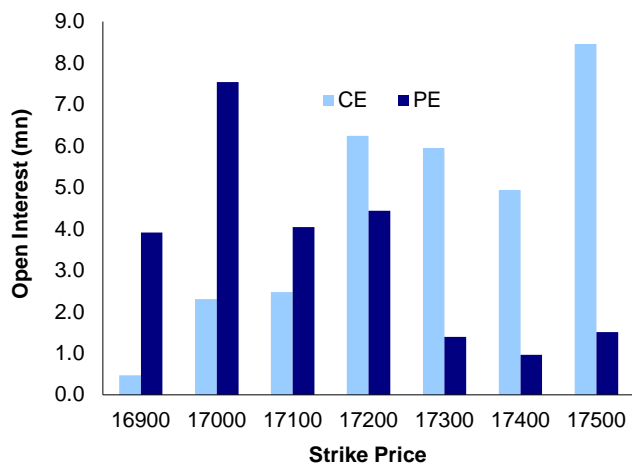
### NIFTY LEVELS

16820    16930    17123    17270    17412    17668

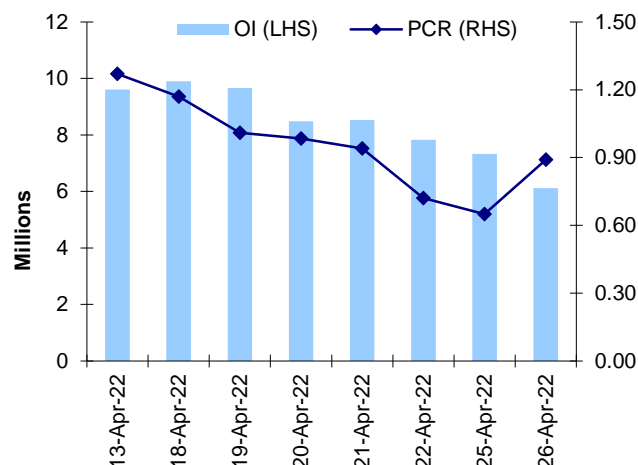
### Stocks

- **Sector:-** Auto & Realty stocks traded positive.
- Market wide open interest is 1,088,901Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAVINFLUOR	28.2%	4,43,250	3.2%
ATUL	18.0%	1,82,100	-4.5%
CHOLAFIN	14.4%	1,07,92,500	6.8%
NAM-INDIA	11.6%	39,69,600	3.5%
COALINDIA	10.4%	4,96,31,400	1.6%
BAJAJ-AUTO	9.5%	21,06,750	5.7%
INDUSTOWER	8.9%	1,79,08,800	0.9%
GAIL	8.9%	4,23,70,600	-0.5%
NTPC	8.7%	9,78,80,400	0.6%
BEL	8.5%	3,64,34,400	1.9%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFIZER	-12.8%	83,375	-0.7%
HONAUT	-9.8%	7,215	1.4%
IDFC	-9.3%	11,45,50,000	1.5%
MFSL	-8.3%	20,51,400	4.1%
JKCEMENT	-7.9%	3,88,150	1.8%
PFC	-7.6%	4,34,99,200	2.6%
COROMANDEL	-7.2%	11,58,125	2.3%
BOSCHLTD	-7.1%	1,40,450	2.6%
BALKRISIND	-7.0%	11,69,000	5.2%
LICHSGFIN	-6.8%	2,15,80,000	4.9%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	56,43,066	1,54,873	2,776
ICICIBANK	1,87,27,514	1,41,890	754
HDFCBANK	85,08,421	1,16,722	1,372
AXISBANK	1,10,87,204	87,094	775
ADANIANT	31,99,358	75,799	2,395
TCS	19,43,469	69,006	3,546
MARUTI	8,01,963	63,685	7,907
SBIN	1,21,37,213	61,209	506
M&M	63,84,561	59,731	940

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	0.1	168	3,29,48,300
LUPIN	800	CE	1.2	757	20,33,200
BHARTIARTL	780	CE	0.4	755	63,51,700
COALINDIA	210	CE	0.2	192	99,91,800
COALINDIA	200	CE	0.4	192	81,98,400
MARUTI	8,000	CE	52.8	7,899	4,54,200
TATAMOTORS	450	CE	1.5	435	1,23,86,100
NTPC	160	CE	0.3	157	1,95,68,100
HINDALCO	580	CE	0.1	494	46,96,675
SUNPHARMA	950	CE	0.7	917	18,64,100

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	180	PE	0.2	192	45,06,600
BAJAJ-AUTO	3,800	PE	23.0	3,894	1,33,750
NTPC	155	PE	0.3	157	1,07,44,500
COALINDIA	190	PE	1.2	192	32,21,400
HEROMOTOCO	2,300	PE	3.6	2,405	1,92,000
COALINDIA	185	PE	0.3	192	25,78,800
BAJAJ-AUTO	3,700	PE	10.9	3,894	79,750
MARUTI	7,800	PE	41.9	7,899	1,28,300
MARUTI	7,500	PE	8.9	7,899	1,27,900
M&M	900	PE	1.3	939	6,39,800

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIANT	2,600	CE	1,35,500	545%	2.8
DELTACORP	275	CE	2,30,000	285%	3.1
ADANIAPORTS	940	CE	12,62,500	220%	4.7
HDFCLIFE	555	CE	1,58,400	200%	7.2
ADANIAPORTS	910	CE	11,48,750	155%	13.5
AXISBANK	780	CE	11,00,400	142%	6.5
ADANIAPORTS	920	CE	18,82,500	142%	9.4
ADANIAPORTS	930	CE	6,68,750	139%	6.6
ADANIANT	2,440	CE	1,47,000	135%	16.7
NAM-INDIA	330	CE	1,24,800	129%	6.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&M	940	PE	3,81,500	8983%	9.4
HEROMOTOCO	2,380	PE	1,01,100	6640%	11.3
ADANIAPORTS	910	PE	3,82,500	3300%	14.7
M&M	930	PE	5,23,600	2037%	5.0
ADANIANT	2,400	PE	1,17,000	1850%	36.2
ADANIAPORTS	920	PE	1,41,250	1514%	21.0
HEROMOTOCO	2,360	PE	1,00,200	1093%	7.6
TVSMOTOR	670	PE	1,79,200	967%	3.6
ADANIAPORTS	890	PE	6,32,500	667%	7.2
TVSMOTOR	680	PE	1,09,200	500%	6.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,800	CE	67,946	16.0
RELIANCE	2,760	CE	49,514	29.2
RELIANCE	2,740	CE	49,263	40.1
ADANIAPORTS	900	CE	34,243	18.7
RELIANCE	2,780	CE	33,394	21.9
MARUTI	8,000	CE	22,474	52.8
ADANIANT	2,400	CE	22,019	30.4
HDFCBANK	1,400	CE	20,014	5.9
INFY	1,600	CE	18,175	8.1
HDFCBANK	1,380	CE	18,076	12.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	PE	34,582	5.1
RELIANCE	2,720	PE	20,101	8.0
RELIANCE	2,740	PE	17,156	12.6
RELIANCE	2,680	PE	10,574	3.3
SBIN	500	PE	8,726	2.3
TCS	3,500	PE	8,507	11.0
RELIANCE	2,660	PE	8,009	2.2
RELIANCE	2,600	PE	7,914	1.3
ICICIBANK	750	PE	7,672	5.1
MARUTI	7,800	PE	7,220	41.9

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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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