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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	17,857	1,10,21,650	63,19,750	1.75	0.94	<b>17280</b>
PREVIOUS	17,854	1,20,59,850	62,81,800	0.6	1.10	
% CHANGE	0.02%	-8.61%	0.60%	-		

## OUTLOOK

### Nifty

- Nifty opened gap-up but failed to maintain its highs and closed flat.
- Nifty added 1 point to close at 17855.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17000PE and in 18000CE.
- PCR OI stands at 0.94 compared to 1.10 in the previous trading session.
- Nifty to trade with a support of 17280.

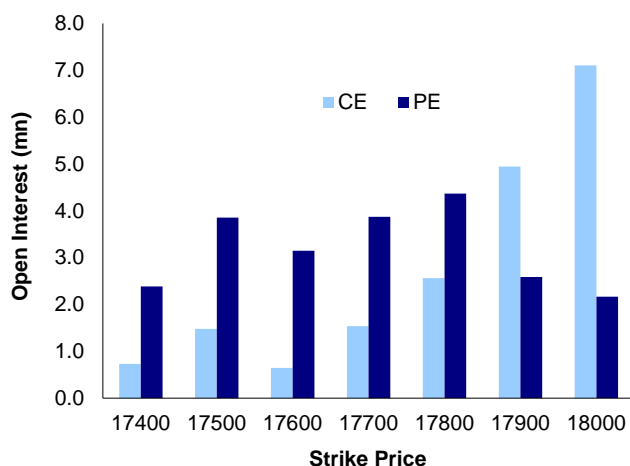
### NIFTY LEVELS

17080    17280    17449    17688    17845    18072

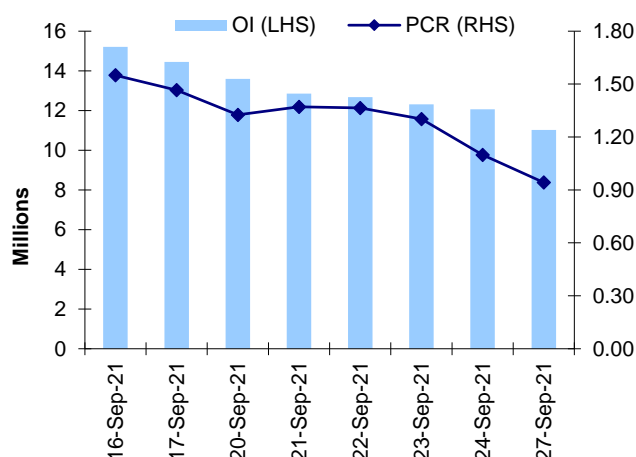
### Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide-open interest is 941,742Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDHOTEL	30.5%	2,29,32,000	5.9%
IPCALAB	17.3%	4,15,350	-1.2%
ONGC	14.8%	6,00,29,200	2.9%
ICICIGI	12.5%	32,15,125	-1.3%
BOSCHLTD	11.0%	1,57,350	3.5%
COFORGE	9.3%	8,99,400	-4.1%
METROPOLIS	9.3%	4,51,000	-3.6%
AMARAJABAT	9.0%	90,85,000	3.7%
AUBANK	8.4%	70,39,500	4.9%
POLYCAB	8.3%	7,94,700	-1.4%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AARTIIND	-12.1%	36,21,000	2.0%
RBLBANK	-9.9%	3,12,62,000	2.5%
IDFCFIRSTB	-7.6%	18,47,08,500	-0.5%
HINDUNILVR	-6.4%	65,45,100	-1.4%
ESCORTS	-6.1%	69,46,500	-0.4%
EICHERMOT	-5.9%	45,72,050	-1.8%
INDIAMART	-5.9%	2,05,875	1.4%
PAGEIND	-5.5%	88,770	-1.9%
IBULHSGFIN	-5.4%	3,47,29,300	3.2%
SAIL	-4.6%	17,90,75,000	1.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
MARUTI	26,46,138	1,92,636	7,403
TATAMOTORS	5,63,05,136	1,85,698	332
RELIANCE	70,95,022	1,78,151	2,524
ZEEL	4,77,46,149	1,51,707	322
DLF	3,25,80,196	1,37,332	420
HDFCBANK	82,07,731	1,33,501	1,625
TATASTEEL	86,68,877	1,10,444	1,271
HCLTECH	76,53,504	1,00,533	1,295
BHARTIARTL	1,12,82,248	81,722	723

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	140	CE	2.0	140	190,88,300
BPCL	442	CE	0.4	421	71,38,800
WIPRO	700	CE	1.7	654	60,78,400
SUNPHARMA	800	CE	0.6	765	61,74,000
HINDALCO	480	CE	5.8	481	57,81,350
AXISBANK	820	CE	3.6	799	54,80,400
COALINDIA	170	CE	2.0	167	87,48,600
NTPC	130	CE	0.8	127	92,91,000
EICHERMOT	3,000	CE	25.9	2,885	5,77,850
DRREDDY	5,000	CE	8.7	4,791	3,62,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,100	PE	2.2	1,155	13,14,000
ITC	220	PE	0.1	239	1,23,42,400
M&M	730	PE	0.8	813	12,49,500
HINDALCO	470	PE	1.6	481	28,87,450
HINDALCO	460	PE	0.8	481	27,99,300
MARUTI	7,000	PE	16.5	7,403	2,48,400
BHARTIARTL	687	PE	0.3	723	47,62,150
TATAMOTORS	300	PE	0.5	331	53,72,250
HDFCBANK	1,560	PE	0.9	1,622	16,22,500
TATAMOTORS	320	PE	1.7	331	52,41,150

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDHOTEL	197	CE	4,83,600	3000%	3.5
INDHOTEL	205	CE	8,93,100	1247%	2.4
INDHOTEL	192	CE	1,48,200	1167%	5.2
M&M	820	CE	14,70,000	339%	10.7
M&M	880	CE	1,23,900	332%	2.2
PVR	1,800	CE	2,15,303	327%	11.9
GUJGASLTD	620	CE	1,40,000	250%	7.9
APOLLOHOSP	4,700	CE	1,33,250	246%	47.9
RAMCOCEM	980	CE	1,60,650	238%	21.3
MOTHERSUMI	235	CE	21,17,500	210%	5.1

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&M	810	PE	1,30,200	6100%	10.7
M&M	790	PE	5,20,800	1808%	1.6
TATACHEM	920	PE	1,12,000	1144%	20.9
MARUTI	7,200	PE	1,10,200	811%	41.1
ASHOKLEY	132	PE	2,02,500	650%	3.8
TATACHEM	910	PE	1,60,000	596%	14.9
MARUTI	7,100	PE	1,21,600	533%	24.8
INDHOTEL	185	PE	7,60,500	491%	2.6
MOTHERSUMI	235	PE	1,19,000	467%	5.6
M&M	800	PE	6,16,700	389%	3.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	7,500	CE	63,597	100.9
RELIANCE	2,500	CE	48,680	34.5
MARUTI	7,200	CE	46,858	240.8
MARUTI	7,300	CE	44,535	173.6
MARUTI	7,400	CE	42,345	131.6
TATAMOTORS	330	CE	32,045	6.0
RELIANCE	2,540	CE	28,916	17.6
M&M	800	CE	28,728	16.0
RELIANCE	2,520	CE	28,691	24.3
MARUTI	7,100	CE	27,453	321.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	7,000	PE	17,144	16.5
RELIANCE	2,500	PE	15,600	12.4
RELIANCE	2,480	PE	13,558	6.9
MARUTI	7,100	PE	13,168	24.8
MARUTI	6,900	PE	11,355	10.1
MARUTI	7,200	PE	11,001	41.1
RELIANCE	2,400	PE	10,918	1.2
RELIANCE	2,460	PE	9,272	3.6
RELIANCE	2,440	PE	9,173	2.0
TATAMOTORS	320	PE	8,417	1.7

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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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