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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	17,388	99,93,850	1,51,50,650	5.85	1.37	17201
PREVIOUS	17,407	98,07,850	97,82,900	19.15	1.43	
% CHANGE	-0.11%	1.90%	54.87%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and had a volatile trading session.
- Nifty lost 6 points to close at 17382.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 16500PE and in 17400CE.
- PCR OI stands at 1.37 compared to 1.43 in the previous trading session.
- Nifty to trade with a support of 17200.

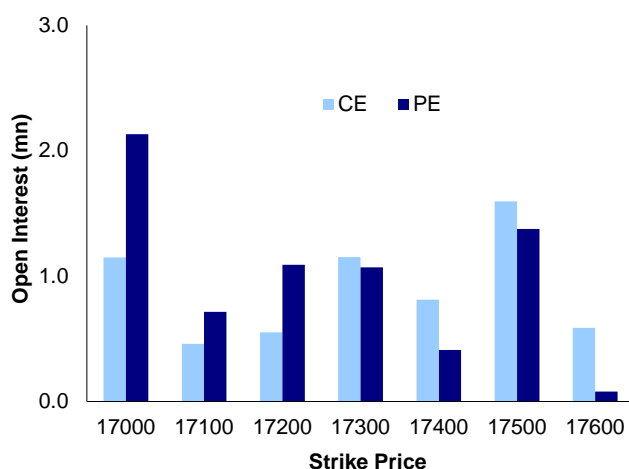
NIFTY LEVELS

16868 17070 17132 17201 17400 17550

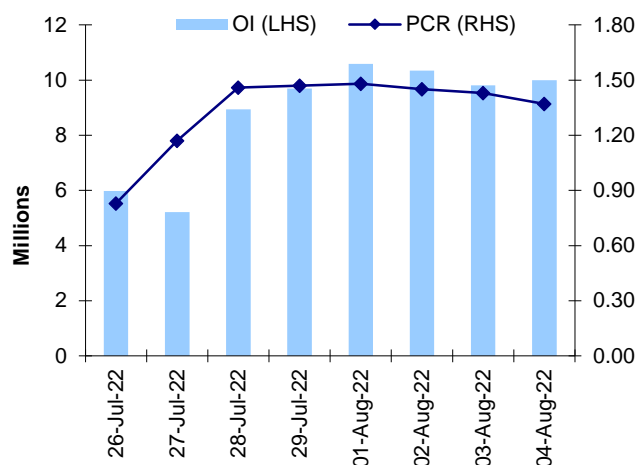
Stocks

- **Sector:** - PSU banking stocks traded negative.
- Market wide open interest is 747,356Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GUJGASLTD	70.5%	58,05,000	-4.0%
ALKEM	31.2%	4,51,200	1.5%
LUPIN	13.3%	1,07,17,650	5.2%
IPCALAB	12.8%	8,67,100	4.8%
APOLLOTYRE	12.7%	1,29,92,000	1.6%
INDUSTOWER	12.3%	1,99,08,000	-1.5%
NAM-INDIA	11.3%	27,31,200	0.3%
DALBHARAT	10.4%	13,00,500	0.9%
ICICIGI	9.6%	35,62,775	-2.2%
CROMPTON	9.5%	29,34,000	-0.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDIGO	-12.7%	24,62,100	0.5%
BOSCHLTD	-12.5%	1,73,150	1.5%
AUBANK	-12.4%	64,60,000	4.4%
BATAINDIA	-8.8%	21,05,125	-3.2%
FSL	-7.5%	2,00,51,200	1.6%
PERSISTENT	-7.2%	5,62,050	1.3%
NAVINFLUOR	-6.4%	5,66,550	1.5%
GSPL	-6.4%	31,62,500	-0.6%
NTPC	-6.2%	6,23,06,700	-3.1%
CUB	-6.2%	52,55,000	-1.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	66,76,577	1,71,539	2,572
SBIN	1,80,72,293	96,316	533
ICICIBANK	1,11,13,742	91,031	820
HINDALCO	2,06,78,616	88,078	422
TATAMOTORS	1,85,40,405	86,364	469
HDFCBANK	60,06,103	85,967	1,432
TATASTEEL	7,95,26,154	85,778	108
LUPIN	1,32,58,447	85,094	660
ADANIPOWER	2,40,80,322	83,472	347

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,300	CE	23.5	2,231	7,74,250
NTPC	160	CE	0.9	152	1,42,78,500
POWERGRID	230	CE	1.5	219	71,33,400
AMBUJACEM	400	CE	2.8	383	1,00,89,000
NTPC	155	CE	2.0	152	1,10,75,100
AMBUJACEM	380	CE	6.9	383	96,94,800
BOSCHLTD	18,000	CE	368.6	17,608	33,200
ITC	320	CE	3.0	310	1,49,50,400
GAIL	150	CE	1.9	140	57,64,500
ITC	310	CE	6.6	310	1,34,75,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LUPIN	600	PE	6.2	661	18,30,050
ACC	2,200	PE	25.5	2,231	2,99,000
LUPIN	620	PE	9.1	661	9,18,000
DRREDDY	4,100	PE	84.3	4,168	2,14,500
LUPIN	640	PE	13.9	661	8,18,550
AMBUJACEM	380	PE	3.6	383	37,67,400
SBIN	500	PE	6.3	534	38,73,000
ITC	300	PE	2.7	310	59,26,400
AMBUJACEM	370	PE	0.9	383	37,04,400
LUPIN	610	PE	7.5	661	7,73,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LUPIN	770	CE	1,24,950	14600%	1.3
TATACONSUM	790	CE	1,28,700	1943%	25.8
LUPIN	600	CE	2,38,000	1767%	67.4
TATACONSUM	780	CE	2,71,800	1410%	31.1
ZYDUSLIFE	365	CE	1,15,200	1180%	12.7
GUJGASLTD	440	CE	2,70,000	1171%	15.1
PETRONET	215	CE	1,41,000	1075%	7.0
ZYDUSLIFE	390	CE	2,46,600	813%	4.8
BALRAMCHIN	370	CE	3,13,600	717%	16.1
LUPIN	620	CE	4,10,550	705%	50.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHEL	42	PE	4,83,000	4500%	0.1
GUJGASLTD	370	PE	2,21,250	3440%	1.4
CIPLA	1,040	PE	1,22,200	3033%	26.2
TATACONSUM	730	PE	2,49,300	1439%	5.5
AUBANK	630	PE	1,48,000	1133%	20.7
LUPIN	500	PE	2,19,300	892%	1.2
LUPIN	660	PE	2,18,450	818%	22.0
LUPIN	570	PE	2,61,800	690%	3.5
CIPLA	1,030	PE	1,98,250	682%	21.4
JINDALSTEL	310	PE	1,43,750	576%	0.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	36,450	52.5
INFY	1,600	CE	27,747	37.5
TCS	3,400	CE	22,651	57.9
TATASTEEL	110	CE	15,690	3.8
INFY	1,620	CE	15,674	27.8
RELIANCE	2,700	CE	15,595	21.4
DEEPAKNTR	2,000	CE	14,577	102.3
HINDALCO	430	CE	13,641	11.8
HDFCBANK	1,440	CE	13,388	27.7
RELIANCE	2,620	CE	11,779	44.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
LUPIN	600	PE	13,767	6.2
RELIANCE	2,500	PE	12,661	34.6
INFY	1,600	PE	8,856	35.1
LUPIN	620	PE	8,350	9.1
RELIANCE	2,400	PE	7,830	13.3
RELIANCE	2,600	PE	7,579	78.3
INFY	1,500	PE	7,418	9.1
INFY	1,580	PE	6,757	26.6
LUPIN	610	PE	6,690	7.5
RELIANCE	2,560	PE	6,565	58.2

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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