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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	17,416	1,00,33,300	92,61,050	19.15	1.38	<b>17201</b>
PREVIOUS	17,388	99,93,850	1,51,50,650	5.85	1.37	
% CHANGE	0.16%	0.39%	-38.87%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and remained range bound through the day.
- Nifty added 15 points to close at 17397.
- OI concentration seen in 18000CE and 16500PE.
- Activity witnessed in 17400 strike.
- PCR OI stands at 1.38 compared to 1.37 in the previous trading session.
- Nifty to trade with a support of 17200.

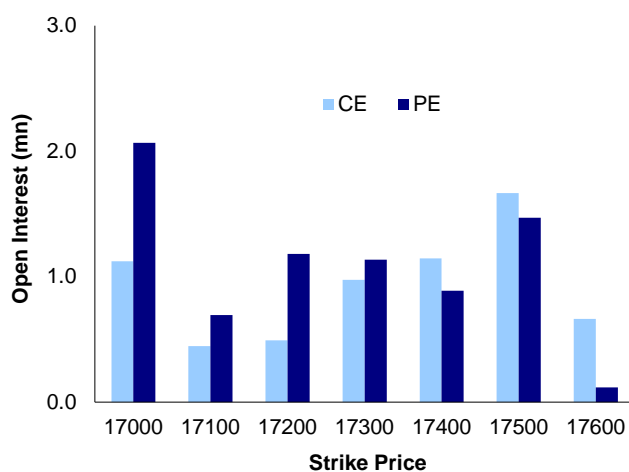
### NIFTY LEVELS

16868    17070    17132    17201    17400    17550

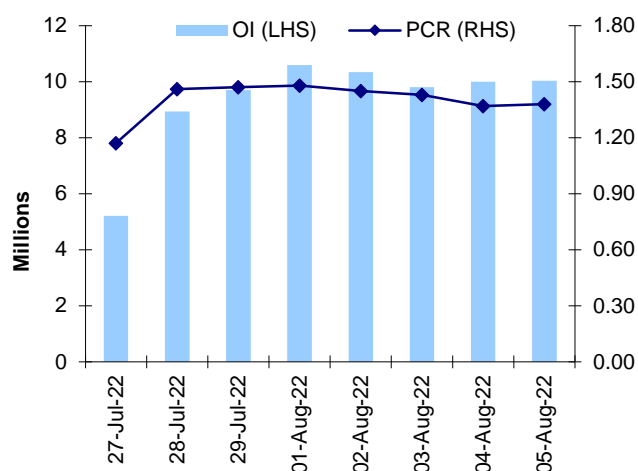
### Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is 938,515Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GAIL	44.0%	4,58,65,900	-5.1%
BALRAMCHIN	31.1%	1,06,73,600	-3.8%
CROMPTON	29.0%	37,84,500	-3.9%
BALKRISIND	25.7%	18,55,500	-6.8%
ICICIPRULI	20.7%	80,62,500	3.9%
DELTACORP	16.5%	2,02,19,300	-0.2%
JKCEMENT	13.8%	4,63,000	3.4%
PEL	8.2%	47,91,600	-0.3%
GODREJCP	7.8%	67,25,000	2.2%
CONCOR	7.3%	46,55,000	0.9%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BEL	-10.3%	2,64,21,400	-2.8%
NAM-INDIA	-8.3%	25,05,600	-0.1%
ASTRAL	-7.1%	6,58,900	1.6%
MUTHOOTFIN	-7.0%	45,64,125	3.9%
ALKEM	-6.0%	4,24,000	-1.2%
IOC	-4.9%	7,78,14,750	2.7%
LAURUSLABS	-4.8%	58,82,400	0.2%
JUBLFOOD	-4.8%	1,03,21,250	1.1%
BOSCHLTD	-4.7%	1,65,000	-0.9%
FSL	-4.4%	1,91,72,400	-0.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	64,34,433	1,63,654	2,534
ICICIBANK	1,60,56,522	1,34,062	838
SBIN	2,11,10,734	1,13,427	531
ONGC	6,64,80,753	90,619	137
TATAPOWER	3,32,28,441	76,851	232
BEL	2,67,87,928	73,978	276
M&M	57,66,297	72,322	1,236
HDFCBANK	46,34,491	66,236	1,427
TITAN	24,43,597	59,684	2,433

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,300	CE	32.1	2,266	7,11,250
POWERGRID	230	CE	2.1	222	72,38,700
NTPC	160	CE	1.0	154	1,38,22,500
GAIL	150	CE	0.8	133	99,49,100
M&M	1,300	CE	13.8	1,237	25,79,500
GAIL	140	CE	2.2	133	90,58,500
ITC	320	CE	2.9	312	1,51,68,000
AMBUJACEM	400	CE	3.2	385	98,78,400
AMBUJACEM	380	CE	7.7	385	96,44,400
ONGC	140	CE	2.6	133	88,39,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LUPIN	600	PE	4.2	671	18,03,700
ACC	2,200	PE	13.9	2,266	3,32,500
AMBUJACEM	380	PE	3.0	385	46,35,000
LUPIN	640	PE	8.8	671	9,24,800
LUPIN	620	PE	5.8	671	9,06,100
ITC	300	PE	2.1	312	65,28,000
SBIN	500	PE	6.1	530	45,01,500
DRREDDY	4,100	PE	74.3	4,178	2,01,500
ITC	310	PE	5.1	312	60,16,000
AMBUJACEM	370	PE	0.7	385	39,24,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BALKRISIND	2,200	CE	2,35,200	78300%	60.3
BALRAMCHIN	350	CE	6,48,000	3015%	15.1
ABFRL	330	CE	3,64,000	2233%	1.0
MANAPPURAM	112	CE	8,04,000	1814%	2.9
GAIL	135	CE	44,40,800	1720%	3.8
MANAPPURAM	109	CE	5,22,000	1640%	4.1
MANAPPURAM	140	CE	1,56,000	1200%	0.1
HINDPETRO	290	CE	1,89,000	900%	1.1
BALRAMCHIN	360	CE	13,39,200	885%	11.2
ICICIPRULI	580	CE	6,49,500	702%	17.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TITAN	2,450	PE	1,27,500	8400%	71.1
NMDC	112	PE	3,58,450	2040%	4.5
PFC	112	PE	1,98,400	1500%	0.6
GAIL	115	PE	8,17,400	1389%	0.6
HINDPETRO	260	PE	1,53,900	1040%	14.3
GAIL	122	PE	4,81,900	888%	1.5
IDFCFIRSTB	48	PE	3,90,000	767%	5.0
LICHSGFIN	355	PE	1,16,000	729%	3.9
TITAN	2,440	PE	1,00,125	603%	66.3
ICICIBANK	830	PE	11,30,250	500%	16.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	28,923	37.9
SBIN	540	CE	17,028	12.7
SBIN	550	CE	15,073	9.0
TITAN	2,500	CE	14,293	46.0
BHARTIARTL	700	CE	13,622	20.4
BHARTIARTL	710	CE	13,220	15.7
INFY	1,640	CE	13,216	25.2
RELIANCE	2,700	CE	13,101	14.5
INFY	1,600	CE	12,517	45.5
M&M	1,300	CE	12,503	13.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	9,825	44.0
INFY	1,600	PE	9,062	25.1
SBIN	530	PE	7,999	16.8
SBIN	520	PE	7,257	12.5
RELIANCE	2,540	PE	7,256	62.0
INFY	1,620	PE	7,133	33.7
M&M	1,200	PE	6,414	20.4
SBIN	540	PE	6,186	22.5
TITAN	2,400	PE	5,874	48.8
SBIN	500	PE	5,599	6.1

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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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