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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	17,854	1,02,99,500	88,94,600	42.3	1.55	<b>17180</b>
PREVIOUS	17,789	1,02,11,200	1,20,00,600	43.65	1.60	
% CHANGE	0.37%	0.86%	-25.88%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a positive note and remained range bound through the day.
- Nifty added 66 points to close at 17812.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17800PE and in 18300CE.
- PCR OI stands at 1.55 compared to 1.60 in the previous trading session.
- Nifty to trade with a support of 17180.

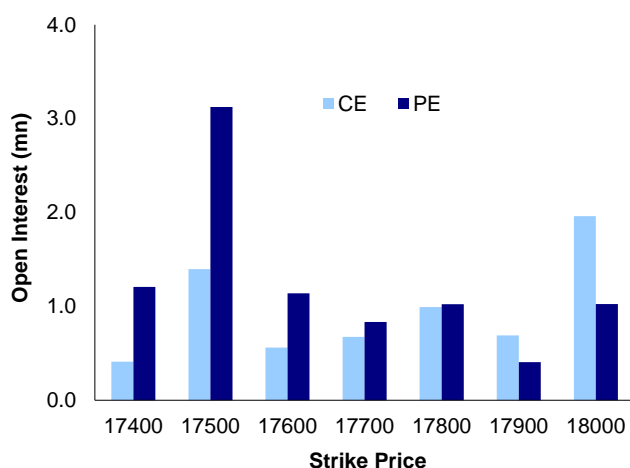
### NIFTY LEVELS

17180    17303    17425    17645    17828    18050

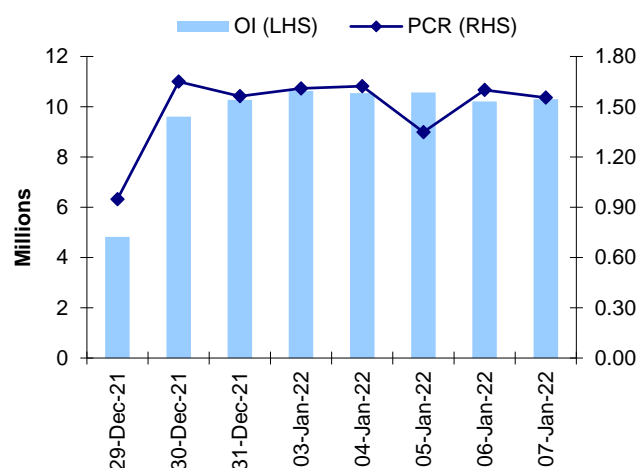
### Stocks

- **Sector:** - Oi&Gas stocks traded positive.
- Market wide-open interest is 808,384Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDIACEM	29.2%	1,48,27,700	15.3%
GSPL	25.6%	14,07,600	3.9%
MFSL	21.6%	17,78,400	1.8%
DELTACORP	19.5%	2,19,19,000	2.1%
NBCC	16.3%	2,88,36,000	0.1%
CUB	14.0%	1,22,94,400	-0.4%
POWERGRID	11.3%	3,12,56,713	-0.4%
JKCEMENT	11.0%	3,20,425	2.1%
ONGC	11.0%	4,01,17,000	4.1%
COFORGE	9.9%	7,84,200	-2.9%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GMRINFRA	-35.5%	8,65,57,500	-5.2%
ALKEM	-12.4%	2,79,400	0.0%
CHOLAFIN	-10.3%	64,47,500	1.8%
BAJAJFINSV	-5.1%	5,82,800	-1.3%
BAJFINANCE	-4.8%	37,11,125	-1.1%
IPCALAB	-4.0%	11,15,100	2.3%
INDHOTEL	-3.9%	1,42,29,836	-0.1%
HDFCLIFE	-3.8%	2,05,61,200	2.1%
EICHERMOT	-3.6%	22,33,350	0.3%
LALPATHLAB	-3.5%	4,79,375	-1.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFC	61,85,361	1,60,582	2,597
RELIANCE	60,51,239	1,47,452	2,436
TITAN	46,25,230	1,21,379	2,573
SBIN	2,27,46,330	1,12,681	491
ICICIBANK	1,22,50,210	97,421	793
TCS	24,60,591	94,463	3,854
HDFCBANK	55,89,692	86,755	1,551
TATAPOWER	3,45,95,209	79,597	230
AXISBANK	1,04,54,143	76,672	731

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	2.3	157	206,51,400
HINDALCO	480	CE	19.5	494	133,00,975
NTPC	135	CE	1.4	131	169,11,900
ONGC	155	CE	4.6	157	116,27,000
ONGC	150	CE	8.2	157	103,79,600
M&M	850	CE	12.3	833	27,07,600
COALINDIA	160	CE	3.2	157	69,63,600
IOC	120	CE	2.0	119	69,55,000
DRREDDY	5,000	CE	36.1	4,730	3,77,500
NTPC	140	CE	0.8	131	67,71,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	150	PE	1.2	157	54,43,900
HINDALCO	480	PE	5.9	494	38,29,150
ONGC	155	PE	2.6	157	37,26,800
DRREDDY	4,700	PE	94.2	4,730	1,62,750
TATAPOWER	220	PE	4.0	231	69,99,750
RELIANCE	2,200	PE	5.4	2,442	16,68,250
TATAPOWER	230	PE	8.2	231	57,71,250
AXISBANK	700	PE	6.8	732	22,45,200
ASIANPAINT	3,400	PE	26.5	3,581	1,67,100
RELIANCE	2,400	PE	39.8	2,442	15,42,250

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIACEM	250	CE	17,11,000	14650%	6.9
INDIACEM	235	CE	2,95,800	10100%	13.5
INDIACEM	240	CE	16,90,700	4385%	10.9
ONGC	167	CE	5,69,800	2367%	0.9
DELTACORP	305	CE	2,18,500	1257%	4.2
IRCTC	980	CE	1,11,125	958%	6.3
INDIACEM	225	CE	2,37,800	720%	19.8
TITAN	2,900	CE	3,90,375	720%	6.4
TITAN	2,680	CE	2,32,500	656%	34.1
ONGC	157	CE	27,18,100	635%	3.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GRASIM	1,760	PE	1,08,775	4480%	34.1
ONGC	155	PE	37,26,800	3127%	2.6
INDIACEM	215	PE	1,85,600	2033%	2.6
INDIACEM	210	PE	12,52,800	1700%	2.0
INDIACEM	220	PE	11,68,700	1339%	3.5
BANKBARODA	89	PE	1,98,900	750%	4.1
FEDERALBNK	91	PE	3,90,000	680%	2.8
TATAPOWER	235	PE	11,81,250	573%	11.1
MOTHERSUMI	235	PE	5,18,000	543%	5.5
MOTHERSUMI	240	PE	4,55,000	420%	8.0

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	22,008	36.4
SBIN	500	CE	19,812	10.3
TITAN	2,700	CE	18,731	29.2
HINDALCO	490	CE	15,439	14.3
HINDALCO	500	CE	14,894	10.4
ICICIBANK	800	CE	14,867	17.2
TCS	3,900	CE	12,839	87.6
RELIANCE	2,460	CE	12,474	51.9
IRCTC	900	CE	11,872	20.2
HINDALCO	480	CE	11,798	19.5

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	7,446	39.8
SBIN	490	PE	6,765	11.2
SBIN	500	PE	6,420	17.0
TITAN	2,600	PE	6,204	82.9
HINDALCO	480	PE	5,938	5.9
SBIN	480	PE	5,540	7.0
RELIANCE	2,440	PE	4,938	59.0
RELIANCE	2,300	PE	4,663	14.1
INFY	1,800	PE	4,436	46.2
INFY	1,700	PE	4,385	14.8

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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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