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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	17,685	1,06,81,900	77,29,350	25.95	1.37	<b>17350</b>
PREVIOUS	17,558	1,06,69,750	75,58,300	24.25	1.37	
% CHANGE	0.72%	0.11%	2.26%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and traded in a small range though the day.
- Nifty added 124 points to close at 17659.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17600PE and in 17700CE.
- PCR OI stands at 1.37 compared to 1.37 in the previous trading session.
- Nifty to trade with a support of 17350.

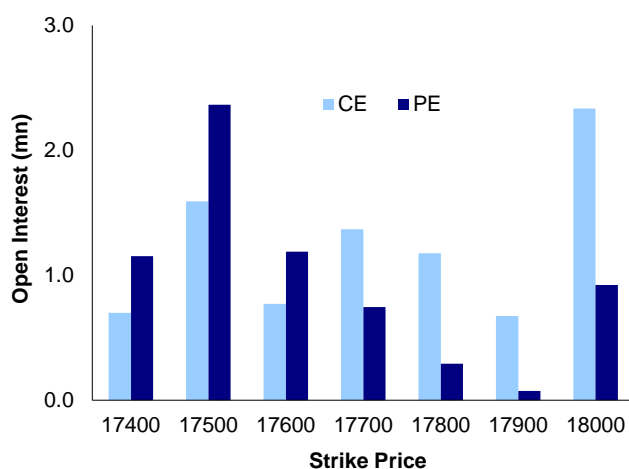
### NIFTY LEVELS

17070    17132    17201    17350    17550    17780

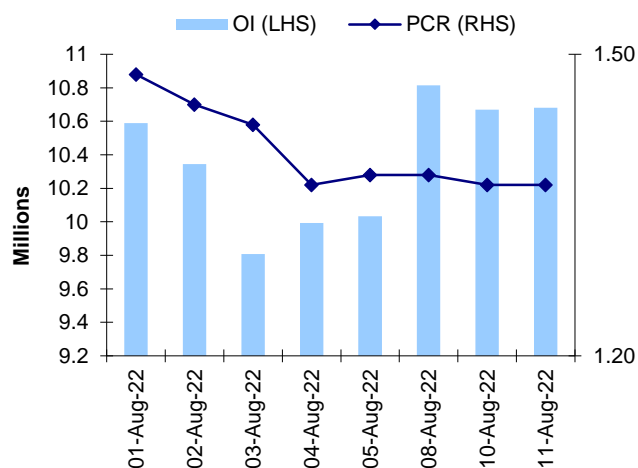
### Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is 815,516Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JUBLFOOD	18.8%	1,25,81,250	3.4%
GUJGASLTD	18.4%	59,11,250	2.2%
IRCTC	15.2%	1,62,65,375	-0.5%
BATAINDIA	10.9%	23,67,750	1.7%
GAIL	10.4%	5,59,43,100	-1.6%
CHAMBLFERT	10.0%	89,38,500	2.8%
GLENMARK	9.8%	83,19,100	3.5%
BSOFT	9.7%	58,87,700	2.1%
ASTRAL	8.4%	6,70,450	1.8%
CONCOR	8.0%	50,96,000	1.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MGL	-10.4%	32,91,200	5.9%
AARTIIND	-9.0%	36,37,150	-0.5%
NTPC	-7.5%	6,38,91,300	-1.3%
EICHERMOT	-6.8%	38,88,500	0.7%
COALINDIA	-6.4%	3,60,78,000	-0.6%
IDFCFIRSTB	-6.0%	20,65,80,000	1.0%
CUMMINSIND	-5.8%	33,25,800	6.0%
BALRAMCHIN	-5.3%	85,63,200	2.4%
AMARAJABAT	-5.2%	63,00,000	1.5%
GRANULES	-5.1%	1,32,38,000	1.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	2,27,87,391	1,96,693	860
HDFCBANK	91,50,883	1,35,765	1,486
RELIANCE	37,83,480	98,107	2,591
HDFC	39,70,325	97,013	2,455
AXISBANK	1,23,84,073	93,501	759
TATASTEEL	7,53,21,498	82,472	109
SBIN	1,38,62,195	72,327	525
HINDALCO	1,48,65,139	64,882	434
TATAMOTORS	1,27,77,503	61,287	477

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	225	CE	3.1	219	1,61,40,600
POWERGRID	230	CE	1.1	221	95,33,700
ACC	2,300	CE	17.5	2,241	7,22,500
NTPC	160	CE	0.8	154	1,54,58,400
COALINDIA	220	CE	5.1	219	86,94,000
COALINDIA	230	CE	2.0	219	77,95,200
ONGC	140	CE	1.3	130	1,03,75,750
AMBUJACEM	400	CE	1.7	382	1,08,73,800
ITC	320	CE	1.4	307	1,57,24,800
GAIL	140	CE	1.0	129	1,06,14,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	200	PE	0.8	219	32,42,400
SBIN	500	PE	2.8	527	52,99,500
EICHERMOT	3,100	PE	50.5	3,165	3,52,100
M&M	1,200	PE	7.0	1,271	10,78,000
COALINDIA	210	PE	2.1	219	30,36,600
ITC	300	PE	2.3	307	62,88,000
SBIN	480	PE	1.5	527	46,54,500
EICHERMOT	3,000	PE	23.8	3,165	3,10,100
AMBUJACEM	370	PE	0.6	382	38,68,200
ITC	310	PE	6.5	307	54,46,400

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IGL	430	CE	4,84,000	3100%	4.9
CROMPTON	375	CE	2,40,000	2186%	10.6
IGL	440	CE	4,71,625	2044%	3.2
IGL	405	CE	1,62,250	1586%	14.0
TATACONSUM	770	CE	1,57,500	695%	20.8
IGL	450	CE	4,18,000	679%	2.2
IGL	415	CE	1,88,375	661%	9.3
IGL	410	CE	8,18,125	626%	11.4
HAL	2,340	CE	1,12,100	615%	44.3
PIDILITIND	2,760	CE	1,49,250	586%	20.6

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IGL	410	PE	1,93,875	14000%	11.9
MGL	860	PE	1,06,400	13200%	21.8
IGL	390	PE	5,34,875	3436%	4.5
COALINDIA	230	PE	1,09,200	2500%	12.8
IGL	400	PE	7,24,625	1547%	7.4
AXISBANK	760	PE	5,60,400	1197%	14.9
MGL	850	PE	1,04,800	908%	17.3
ZYDUSLIFE	380	PE	1,69,200	755%	8.0
ABFRL	295	PE	1,06,600	720%	9.7
IGL	375	PE	1,40,250	629%	2.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	23,224	45.6
HDFCBANK	1,500	CE	18,431	16.1
TCS	3,400	CE	15,987	66.6
SBIN	520	CE	13,937	14.5
TECHM	1,100	CE	12,229	18.2
HDFCBANK	1,480	CE	12,192	25.4
AXISBANK	760	CE	11,831	14.7
IRCTC	700	CE	11,660	8.6
TATAMOTORS	480	CE	11,237	12.9
TATASTEEL	110	CE	11,029	3.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	7,255	18.9
TCS	3,400	PE	6,905	39.5
SBIN	520	PE	6,689	7.4
BAJFINANCE	7,200	PE	6,031	117.5
SBIN	500	PE	5,723	2.8
RELIANCE	2,600	PE	5,710	54.3
HDFCBANK	1,480	PE	5,625	18.0
INFY	1,600	PE	5,497	17.9
SBIN	510	PE	4,989	4.4
HDFCBANK	1,460	PE	4,959	10.7

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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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