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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	17,628	11,000,500	8,742,900	6	1.20	<b>17380</b>
PREVIOUS	17,566	11,530,850	13,939,200	36.15	1.18	
% CHANGE	0.35%	-4.60%	-37.28%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a negative note but recovered completely and gained through the day.
- Nifty added 91 points to close at 17622.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17600CE and in 17200PE.
- PCR OI stands at 1.20 compared to 1.18 in the previous trading session.
- Nifty to trade with a support of 17380.

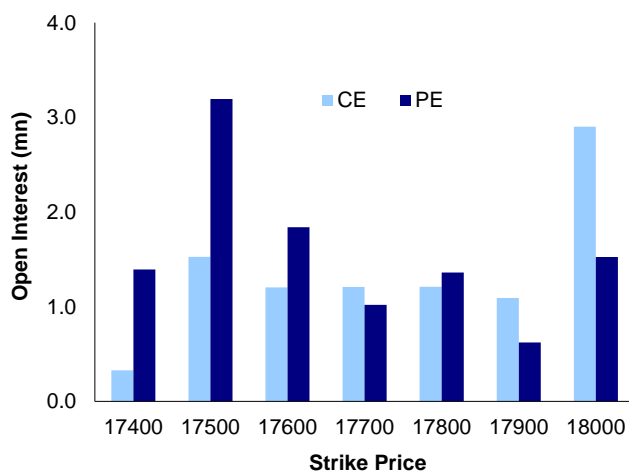
### NIFTY LEVELS

17380    17507    17650    17780    17945    18080

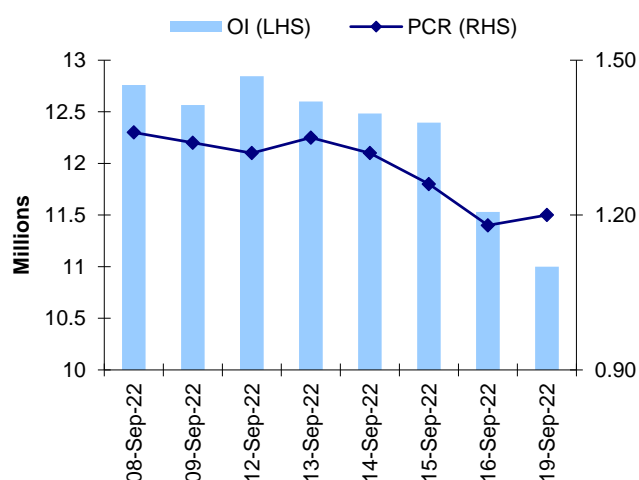
### Stocks

- **Sector:-** FMCG and Banking stocks traded positive.
- Market wide open interest is 1,212,809 Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANFINHOME	61.9%	3,303,300	-7.1%
ESCORTS	31.5%	2,217,050	8.1%
MUTHOOTFIN	12.4%	7,809,750	-0.5%
GUJGASLTD	9.1%	5,803,750	-1.2%
LTTS	6.4%	1,079,800	-2.6%
TVSMOTOR	6.0%	7,564,200	0.2%
M&MFIN	5.9%	21,096,000	-1.2%
AARTIIND	4.3%	2,981,800	-2.1%
ACC	4.1%	4,898,250	1.1%
BHARTIARTL	4.1%	52,596,750	0.4%
HAL	3.6%	4,446,475	-0.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDIACEM	-20.0%	15,747,000	8.9%
ASTRAL	-7.7%	1,513,050	1.5%
LUPIN	-7.4%	8,094,550	1.4%
BSOFT	-5.1%	9,120,800	-2.6%
BAJAJ-AUTO	-5.1%	3,295,750	0.5%
PVR	-4.6%	4,673,988	1.0%
HAVELLS	-4.3%	4,356,500	0.8%
POLYCAB	-4.2%	862,200	-0.6%
HDFC	-3.7%	17,259,000	1.6%
PERSISTENT	-3.6%	731,700	0.1%
ICICIBANK	-3.5%	85,582,750	-1.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AMBUJACEM	75,771,183	419,972	565
ADANIENT	3,092,486	116,357	3,779
ICICIBANK	11,235,656	101,470	899
ACC	3,716,139	98,749	2,641
AXISBANK	11,427,799	91,071	798
HDFCBANK	6,038,019	90,641	1,503
RELIANCE	3,498,286	87,673	2,502
HDFC	2,990,194	72,927	2,441
MARUTI	727,024	67,006	9,281

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,900	CE	14.6	2,706	1,100,100
POWERGRID	235	CE	2.2	233	14,844,600
NTPC	170	CE	3.0	171	23,643,600
HEROMOTOCO	3,000	CE	7.4	2,706	888,900
ONGC	140	CE	1.1	131	13,055,350
COALINDIA	240	CE	1.8	230	8,038,800
COALINDIA	250	CE	0.6	230	7,266,000
ONGC	135	CE	1.9	131	9,794,400
M&M	1,340	CE	12.9	1,293	2,299,500
NTPC	180	CE	0.6	171	14,466,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	550	PE	4.3	570	5,274,000
COALINDIA	230	PE	5.1	230	3,280,200
NTPC	170	PE	1.9	171	7,324,500
ONGC	130	PE	3.3	131	4,319,700
HEROMOTOCO	2,600	PE	29.6	2,706	241,500
LT	1,900	PE	28.0	1,914	770,100
ACC	2,400	PE	20.3	2,652	383,250
ACC	2,300	PE	8.6	2,652	339,250
ITC	320	PE	0.8	335	5,475,200
TATAMOTORS	400	PE	5.0	426	4,688,250

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMBUJACEM	590	CE	1,395,000	3423%	17.1
AMBUJACEM	585	CE	108,000	2900%	18.9
AMBUJACEM	595	CE	545,400	2231%	15.3
BERGEPAIN	640	CE	104,500	1483%	15.7
ESCORTS	2,320	CE	106,150	1187%	10.1
IEX	152	CE	112,500	650%	5.6
ESCORTS	2,300	CE	320,650	629%	11.6
AUROPHARMA	520	CE	188,000	596%	15.0
AMBUJACEM	565	CE	693,000	492%	27.7
CANFINHOME	600	CE	253,500	373%	23.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMBUJACEM	555	PE	118,800	2100%	23.5
AMBUJACEM	570	PE	275,400	2086%	30.1
AMBUJACEM	560	PE	547,200	1688%	25.5
ESCORTS	2,100	PE	163,350	1314%	69.5
AMBUJACEM	545	PE	163,800	435%	19.8
IOC	63	PE	146,250	275%	0.2
AMBUJACEM	530	PE	1,258,200	264%	15.0
MANAPPURAM	99	PE	108,000	260%	4.1
AMBUJACEM	535	PE	160,200	256%	16.4
AMBUJACEM	580	PE	104,400	241%	35.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	9,500	CE	31,692	142.0
RELIANCE	2,600	CE	26,674	17.7
MARUTI	9,300	CE	23,626	227.4
MARUTI	9,200	CE	23,336	275.1
BAJFINANCE	7,500	CE	23,083	207.3
INFY	1,400	CE	22,491	35.1
ESCORTS	2,100	CE	19,977	59.6
RELIANCE	2,500	CE	18,896	53.6
ACC	2,700	CE	18,355	90.9
RELIANCE	2,700	CE	17,496	6.9

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	15,267	48.7
RELIANCE	2,400	PE	10,134	14.9
MARUTI	9,000	PE	9,928	108.9
MARUTI	9,100	PE	9,532	141.4
TCS	3,000	PE	9,005	52.9
RELIANCE	2,480	PE	8,974	39.5
INFY	1,400	PE	7,870	42.4
TATAMOTORS	420	PE	7,661	10.4
BAJFINANCE	7,000	PE	7,395	53.1
INFY	1,300	PE	7,385	11.5

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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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