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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	17,559	1,10,91,250	75,14,300	48.35	1.30	<b>16806</b>
PREVIOUS	17,561	1,13,50,000	85,61,150	45.4	1.24	
% CHANGE	-0.01%	-2.28%	-12.23%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and remained range bound through the day.
- Nifty lost 5 points to close at 17511.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17400 strike.
- PCR OI stands at 1.30 compared to 1.24 in the previous trading session.
- Nifty to trade with a support of 16806.

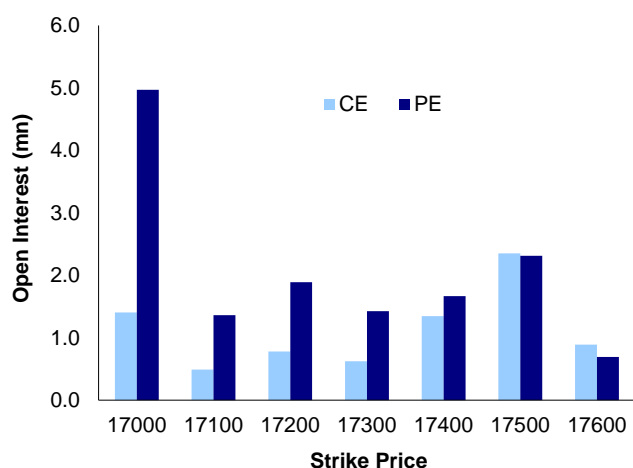
### NIFTY LEVELS

16806    16891    17180    17303    17425    17645

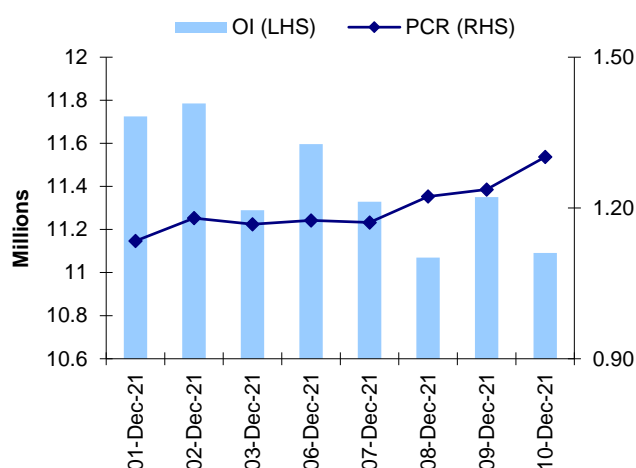
### Stocks

- **Sector:-** PSU Banking stocks traded positive.
- Market wide-open interest is 811,387Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SBICARD	33.9%	60,03,000	-3.5%
POLYCAB	13.1%	6,01,800	4.1%
FSL	10.8%	84,63,000	-1.9%
DIXON	9.6%	4,56,375	2.9%
CUMMINSIND	9.0%	16,99,200	3.0%
INDUSINDBK	8.4%	2,75,30,100	-0.2%
GLENMARK	7.7%	99,80,850	3.6%
BANKBARODA	7.6%	14,70,92,400	2.1%
ASTRAL	7.5%	5,40,375	2.4%
BEL	6.9%	2,31,07,800	-1.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IPCALAB	-6.5%	28,28,700	1.2%
IEX	-6.4%	2,89,08,750	9.4%
PIDILITIND	-6.2%	28,41,250	2.8%
BALKRISIND	-5.0%	17,16,000	0.2%
APLLTD	-4.5%	16,29,050	0.1%
PAGEIND	-4.0%	89,790	1.3%
ONGC	-3.4%	4,09,64,000	0.1%
DLF	-3.3%	3,18,54,900	5.1%
INDIAMART	-3.3%	2,10,975	0.0%
CUB	-3.2%	98,39,900	2.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFC	34,55,657	97,237	2,809
RELIANCE	38,60,176	94,328	2,459
IDEA	53,64,63,667	88,498	16
ASIANPAINT	25,54,394	83,406	3,283
ITC	3,51,62,889	83,051	236
SIEMENS	33,75,572	82,033	2,445
TATAMOTORS	1,45,67,815	71,893	494
SBIN	1,32,61,408	64,934	495
TATAPOWER	2,63,63,105	60,022	228

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	150	CE	2.5	148	151,45,900
HINDALCO	450	CE	14.9	457	62,47,900
TATAPOWER	250	CE	2.9	229	162,20,250
RELIANCE	2,500	CE	41.8	2,469	53,39,000
ITC	240	CE	5.3	237	321,66,400
MARUTI	8,000	CE	40.6	7,440	4,22,900
HINDALCO	460	CE	9.8	457	36,31,350
M&M	900	CE	9.8	863	15,08,500
BPCL	400	CE	7.4	398	33,78,600
ITC	250	CE	3.0	237	265,50,400

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	3,000	PE	13.8	3,289	5,64,450
MARUTI	7,000	PE	43.7	7,440	1,85,900
ASIANPAINT	3,200	PE	40.2	3,289	2,29,050
RELIANCE	2,300	PE	7.9	2,469	19,08,750
KOTAKBANK	1,900	PE	45.6	1,907	8,46,400
RELIANCE	2,400	PE	25.7	2,469	18,57,000
ASIANPAINT	3,100	PE	21.7	3,289	2,01,750
HDFCBANK	1,500	PE	15.5	1,528	15,90,050
HINDALCO	450	PE	7.9	457	13,96,425
HDFCBANK	1,520	PE	22.5	1,528	15,40,550

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IEX	350	CE	17,51,250	46600%	1.7
IEX	326	CE	1,72,500	2200%	3.5
SIEMENS	2,500	CE	1,73,250	1603%	56.0
IEX	313	CE	4,01,250	1238%	5.4
IEX	330	CE	20,13,750	953%	3.1
SBICARD	940	CE	3,75,000	782%	23.8
IEX	323	CE	1,53,750	720%	3.9
PNB	49	CE	11,84,000	640%	0.3
IEX	320	CE	28,38,750	491%	4.3
GRASIM	1,760	CE	1,76,225	364%	43.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IEX	290	PE	11,36,250	30200%	8.0
PETRONET	157	PE	1,44,000	4700%	0.2
IEX	296	PE	1,76,250	4600%	11.6
IEX	276	PE	3,63,750	1286%	3.5
IEX	280	PE	20,58,750	936%	4.4
IEX	283	PE	5,73,750	750%	5.2
IDFCFIRSTB	53	PE	4,37,000	667%	2.1
IDFCFIRSTB	52	PE	29,16,500	598%	1.6
GRANULES	335	PE	1,28,650	592%	5.6
IDFCFIRSTB	51	PE	13,20,500	532%	1.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
IEX	300	CE	24,091	8.9
ASIANPAINT	3,300	CE	19,184	67.5
ITC	240	CE	18,570	5.3
ITC	250	CE	17,142	3.0
RELIANCE	2,500	CE	15,878	41.8
SBIN	500	CE	14,601	11.1
ASIANPAINT	3,200	CE	12,751	126.7
TATASTEEL	1,200	CE	10,199	27.7
ADANIANT	1,800	CE	10,184	43.3
TCS	3,600	CE	9,938	86.5

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	7,409	25.7
ITC	220	PE	6,303	1.1
ASIANPAINT	3,200	PE	5,497	40.2
TATASTEEL	1,140	PE	4,919	17.3
TCS	3,600	PE	4,892	40.2
IEX	270	PE	4,801	2.3
RELIANCE	2,300	PE	4,632	7.9
TATASTEEL	1,160	PE	4,621	24.4
RELIANCE	2,440	PE	4,604	40.9
ITC	230	PE	4,548	3.1

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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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