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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	17,355	1,18,38,100	91,24,650	31.05	1.21	<b>16806</b>
PREVIOUS	17,447	1,08,68,700	99,85,700	78.85	1.36	
% CHANGE	-0.53%	8.92%	-8.62%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a negative note and had a volatile trading session.
- Nifty lost 43 points to close at 17324.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17400 strike.
- PCR OI stands at 1.21 compared to 1.36 in the previous trading session.
- Nifty to trade with a support of 16806.

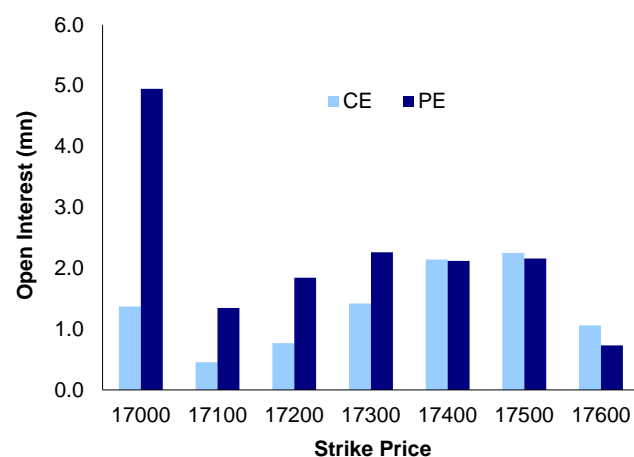
### NIFTY LEVELS

16806    16891    17180    17303    17425    17645

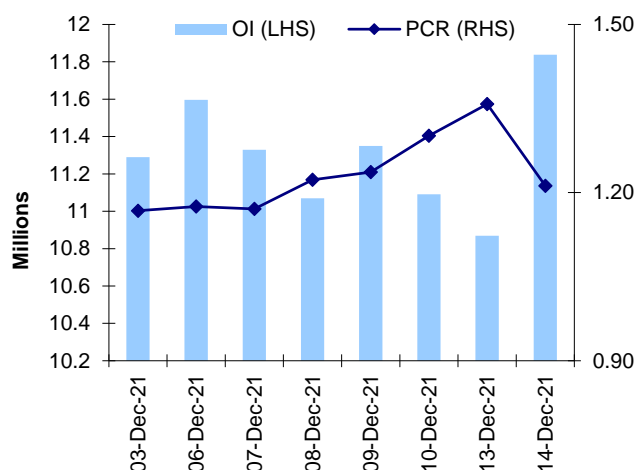
### Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide-open interest is 1,001,816Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KOTAKBANK	24.9%	2,16,43,600	-1.7%
GSPL	16.5%	16,77,900	0.4%
IEX	13.1%	3,32,21,250	-2.1%
NAUKRI	10.8%	15,60,875	-2.3%
PFIZER	8.7%	2,33,750	6.2%
SBICARD	8.1%	65,94,500	-2.0%
ABFRL	7.6%	1,03,58,400	6.5%
L&TFH	6.5%	7,07,49,472	1.7%
POWERGRID	6.2%	2,06,81,374	3.8%
PVR	5.9%	31,21,283	-2.0%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MARUTI	-7.0%	29,24,600	-0.3%
DALBHARAT	-6.6%	5,23,500	1.9%
BATAINDIA	-5.9%	14,71,800	-2.2%
MANAPPURAM	-4.6%	1,84,98,000	-0.5%
ONGC	-4.4%	3,80,38,000	0.7%
MFSL	-4.3%	16,15,250	0.0%
HINDPETRO	-4.3%	1,16,18,100	0.6%
PIDILITIND	-4.3%	24,98,250	1.3%
HINDALCO	-4.0%	2,89,44,375	0.8%
CUMMINSIND	-3.6%	15,45,000	-3.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
KOTAKBANK	1,01,11,252	1,85,436	1,840
RELIANCE	59,95,586	1,43,101	2,380
ICICIBANK	1,74,88,089	1,32,270	759
LUPIN	1,04,36,546	98,417	943
ITC	3,75,08,445	86,913	229
TATAMOTORS	1,77,22,547	86,477	489
POWERGRID	3,60,31,527	75,559	212
ZEEL	1,94,01,301	70,485	370
HDFCBANK	45,95,550	69,168	1,502

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
POWERGRID	210	CE	3.9	206	66,60,917
POWERGRID	220	CE	1.8	206	44,74,387
RELIANCE	2,500	CE	18.5	2,391	69,74,750
LUPIN	1,000	CE	12.4	948	16,73,650
POWERGRID	215	CE	2.6	206	36,37,106
CIPLA	1,000	CE	3.4	899	21,48,900
ITC	240	CE	3.1	229	385,85,600
TATAPOWER	250	CE	2.5	230	165,30,750
MARUTI	8,000	CE	39.6	7,502	4,25,700
HINDALCO	460	CE	11.5	462	39,91,475

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
CIPLA	900	PE	21.7	899	8,37,850
HINDALCO	450	PE	5.2	462	18,73,725
MARUTI	7,000	PE	27.2	7,502	1,90,800
RELIANCE	2,300	PE	23.1	2,391	22,12,500
LUPIN	900	PE	9.3	948	5,32,950
HINDUNILVR	2,300	PE	26.6	2,323	6,29,400
ASIANPAINT	3,200	PE	29.5	3,303	2,18,400
RELIANCE	2,400	PE	59.1	2,391	20,64,000
HINDALCO	440	PE	3.4	462	15,32,950
MARUTI	7,500	PE	160.8	7,502	1,46,600

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LUPIN	1,060	CE	1,06,250	6150%	5.7
ABFRL	350	CE	1,37,800	5200%	0.9
LUPIN	1,020	CE	3,55,300	3383%	9.1
ABFRL	320	CE	6,50,000	1686%	2.4
GSPL	325	CE	1,27,500	1400%	10.1
KOTAKBANK	1,840	CE	2,66,400	1288%	53.1
ABFRL	295	CE	1,22,200	1075%	7.1
SRTRANSFIN	1,400	CE	1,44,400	1028%	45.6
LUPIN	970	CE	3,65,500	949%	19.3
LUPIN	990	CE	1,40,250	686%	14.4

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IOC	109	PE	1,30,000	1900%	0.5
KOTAKBANK	1,680	PE	1,01,200	743%	6.9
LUPIN	950	PE	1,71,700	648%	28.4
ABFRL	280	PE	3,30,200	370%	9.0
LUPIN	930	PE	1,28,350	358%	18.7
LUPIN	940	PE	4,23,300	322%	23.3
LUPIN	910	PE	1,02,850	218%	11.4
HDFC	2,740	PE	1,60,200	202%	41.5
KOTAKBANK	1,740	PE	1,84,800	194%	12.9
TATACONSUM	730	PE	1,98,450	191%	12.4

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	23,993	18.5
RELIANCE	2,400	CE	19,786	51.0
ITC	240	CE	18,493	3.1
LUPIN	1,000	CE	17,803	12.4
ITC	250	CE	16,541	1.7
DIVISLAB	4,600	CE	11,858	150.8
AXISBANK	720	CE	11,547	13.0
LUPIN	950	CE	11,253	26.6
ITC	260	CE	11,068	1.1
ITC	235	CE	10,722	4.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	10,194	59.1
RELIANCE	2,300	PE	8,266	23.1
ITC	230	PE	6,737	6.5
ITC	220	PE	6,331	2.3
ICICIBANK	750	PE	6,102	10.2
AXISBANK	700	PE	5,868	10.7
KOTAKBANK	1,800	PE	5,791	26.9
INFY	1,740	PE	5,726	20.6
HDFCBANK	1,500	PE	5,608	22.8
RELIANCE	2,360	PE	5,399	40.6

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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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