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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	17,261	1,19,86,800	80,22,800	39.8	1.18	<b>16806</b>
PREVIOUS	17,355	1,18,38,100	91,24,650	31.05	1.21	
% CHANGE	-0.54%	1.26%	-12.08%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on flat and traded with a negative bias through the day.
- Nifty lost 103 points to close at 17221.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17600CE and Reduction in 17300PE.
- PCR OI stands at 1.18 compared to 1.21 in the previous trading session.
- Nifty to trade with a support of 16806.

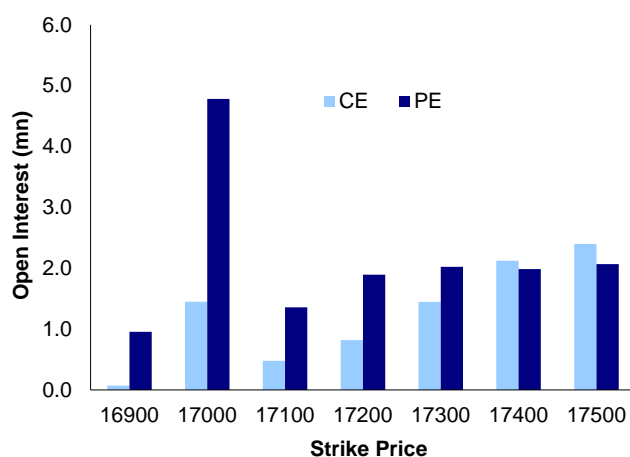
### NIFTY LEVELS

16806    16891    17180    17303    17425    17645

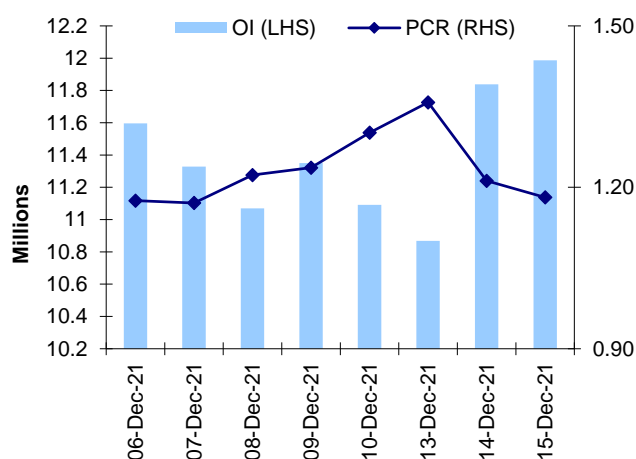
### Stocks

- **Sector:-** PSU Banking stocks traded negative.
- Market wide-open interest is 1,055,402Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IEX	24.4%	4,13,21,250	-6.2%
BAJFINANCE	8.7%	45,61,000	-3.1%
ATUL	6.5%	46,425	-1.8%
BAJAJFINSV	6.1%	7,12,175	-2.7%
ABBOTINDIA	5.5%	37,475	1.4%
BOSCHLTD	5.4%	1,75,850	-1.1%
RBLBANK	5.0%	3,10,50,300	-1.6%
GUJGASLTD	4.8%	24,71,250	-2.5%
IOC	4.6%	4,88,02,000	-1.9%
GODREJCP	4.6%	60,55,000	-0.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PIDILITIND	-8.7%	22,80,250	0.8%
CROMPTON	-6.7%	25,43,200	3.6%
PFIZER	-6.5%	2,18,500	-4.1%
COFORGE	-5.7%	9,22,500	-2.3%
GSPL	-5.4%	15,87,800	-3.2%
CUMMINSIND	-4.7%	14,71,800	-2.7%
ASTRAL	-4.5%	5,82,175	0.8%
MPHASIS	-4.0%	16,02,500	0.7%
IBULHSGFIN	-3.7%	3,30,27,400	0.3%
MFSL	-3.7%	15,56,100	-1.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	43,22,855	1,02,877	2,373
KOTAKBANK	53,05,747	98,664	1,867
ZEEL	2,56,62,380	95,495	367
TATAMOTORS	1,62,63,723	79,969	492
ITC	3,46,53,042	78,425	224
HDFCBANK	50,57,574	76,072	1,500
TCS	16,03,233	57,316	3,570
ICICIBANK	73,58,740	55,573	752
DIVISLAB	12,10,492	55,332	4,589

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	150	CE	1.4	145	150,99,700
POWERGRID	210	CE	2.9	204	65,27,592
POWERGRID	220	CE	1.4	204	45,97,046
HINDALCO	450	CE	15.6	459	61,83,400
POWERGRID	215	CE	2.0	204	42,82,399
RELIANCE	2,500	CE	17.4	2,384	70,80,500
ITC	240	CE	1.4	225	393,08,800
LUPIN	1,000	CE	4.9	921	14,55,200
TATAPOWER	250	CE	2.4	229	166,45,500
IOC	125	CE	0.7	116	67,40,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	3,000	PE	8.6	3,308	5,89,050
MARUTI	7,000	PE	20.1	7,582	1,88,800
HINDALCO	450	PE	6.6	459	17,74,825
RELIANCE	2,300	PE	22.3	2,384	22,71,250
HINDUNILVR	2,300	PE	26.5	2,325	6,41,700
RELIANCE	2,400	PE	61.1	2,384	20,99,750
ASIANPAINT	3,200	PE	28.5	3,308	2,10,300
MARUTI	7,500	PE	121.7	7,582	1,51,300
HDFCBANK	1,500	PE	24.3	1,507	17,49,550
LUPIN	900	PE	12.5	921	4,53,050

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TVSMOTOR	770	CE	1,10,600	778%	3.6
IOC	117	CE	1,88,500	625%	2.3
GAIL	152	CE	6,71,000	450%	0.5
TVSMOTOR	760	CE	3,31,800	394%	4.4
TRENT	1,080	CE	3,40,025	355%	23.3
TVSMOTOR	710	CE	6,87,400	350%	11.7
TRENT	1,100	CE	6,39,450	289%	18.0
TRENT	1,060	CE	1,15,275	279%	30.6
CHOLAFIN	550	CE	1,11,250	256%	16.5
M&MFIN	157	CE	1,64,000	242%	5.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
FEDERALBNK	81	PE	2,70,000	575%	0.3
ABFRL	285	PE	1,06,600	413%	12.1
INDHOTEL	172	PE	1,48,814	363%	0.7
TVSMOTOR	630	PE	2,81,400	310%	8.1
TVSMOTOR	680	PE	3,27,600	271%	24.8
L&TFH	71	PE	3,48,036	255%	0.3
TVSMOTOR	690	PE	1,34,400	159%	30.2
L&TFH	73	PE	4,10,504	156%	0.3
TVSMOTOR	670	PE	2,61,800	149%	20.6
IOC	112	PE	1,75,500	145%	1.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	26,401	47.6
ITC	240	CE	23,617	1.4
RELIANCE	2,500	CE	22,156	17.4
ITC	250	CE	18,388	0.8
TVSMOTOR	700	CE	16,519	14.4
AXISBANK	720	CE	13,284	15.0
ITC	230	CE	12,806	3.0
MARUTI	7,600	CE	10,553	156.9
ITC	260	CE	10,547	0.5
ITC	235	CE	9,607	2.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	8,568	22.3
RELIANCE	2,400	PE	6,460	61.1
BAJFINANCE	7,000	PE	6,373	261.4
ITC	220	PE	6,009	2.4
BAJFINANCE	6,900	PE	5,481	206.4
RELIANCE	2,360	PE	5,427	40.7
RELIANCE	2,380	PE	5,426	50.3
AXISBANK	700	PE	5,308	10.0
BAJFINANCE	6,500	PE	4,919	71.7
ITC	225	PE	4,904	4.5

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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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