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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	17,611	1,52,07,150	63,87,100	-17.75	1.55	<b>17080</b>
PREVIOUS	17,535	1,51,84,900	57,32,900	16.45	1.53	
% CHANGE	0.43%	0.15%	11.41%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a positive note and continued to gain through the day.
- Nifty added 110 points to close at 17629.
- OI concentration seen in 17500CE and 17000PE.
- Activity witnessed in 17800 strike.
- PCR OI stands at 1.55 compared to 1.53 in the previous trading session.
- Nifty to trade with a support of 17080.

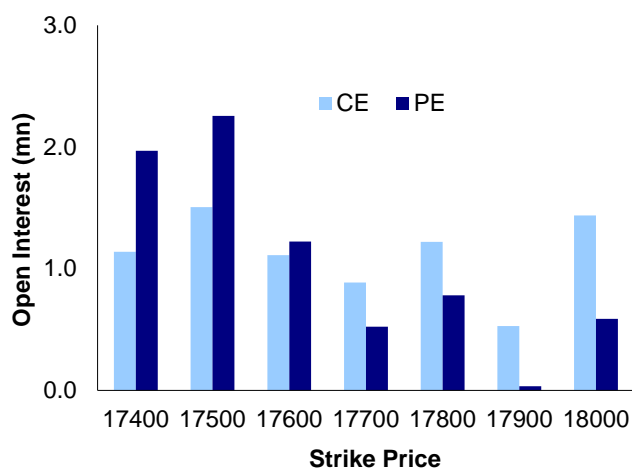
### NIFTY LEVELS

16720    16900    17080    17290    17449    17688

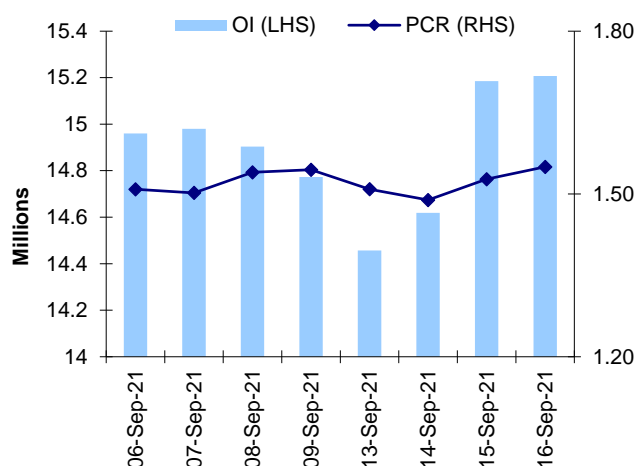
### Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 749,783Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LUPIN	21.1%	2,32,18,600	-2.1%
CUB	16.8%	1,81,53,600	1.2%
ADANIANT	13.9%	4,92,50,000	-0.9%
BIOCON	11.5%	3,95,27,800	5.4%
COLPAL	10.4%	61,91,500	-0.8%
GODREJPROP	10.0%	35,43,800	0.4%
ITC	9.2%	37,75,29,600	6.8%
PNB	9.0%	66,09,28,000	7.9%
MINDTREE	8.4%	47,44,800	1.5%
AXISBANK	8.3%	6,77,11,200	1.4%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IDEA	-22.1%	1,23,55,00,000	25.7%
BOSCHLTD	-12.8%	2,90,800	4.8%
CANBK	-11.6%	13,13,49,600	3.2%
COFORGE	-8.5%	16,46,800	1.8%
LICHSGFIN	-8.5%	4,14,56,000	-0.8%
HEROMOTOCO	-7.9%	81,73,200	1.6%
INDUSTOWER	-7.2%	2,96,74,400	10.1%
HINDALCO	-6.6%	6,51,14,900	-0.7%
BPCL	-5.5%	8,55,36,000	-10.4%
HDFCLIFE	-5.4%	3,55,34,400	1.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ITC	14,92,38,901	3,42,150	231
BHARTIARTL	4,41,72,650	3,20,330	719
IDEA		2,53,958	11
SBIN	4,26,37,448	1,94,335	464
RELIANCE	62,06,657	1,49,491	2,428
YESBANK	91,02,31,884	1,27,429	15
AXISBANK	1,54,46,511	1,23,488	803
TCS	29,46,666	1,15,861	3,903
ADANIANT	76,16,906	1,14,617	1,503

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BPCL	442	CE	8.4	439	92,97,000
SUNPHARMA	800	CE	6.9	781	67,55,000
M&M	800	CE	6.6	758	28,27,300
HINDALCO	480	CE	14.1	483	64,56,450
ONGC	130	CE	4.2	129	118,27,200
MARUTI	7,000	CE	120.3	6,948	6,14,400
LUPIN	1,000	CE	16.5	967	18,99,750
DRREDDY	5,000	CE	90.5	4,941	4,62,875
AXISBANK	800	CE	21.3	805	51,28,800
HDFCBANK	1,600	CE	14.9	1,562	42,83,400

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,000	PE	5.3	1,131	15,80,400
COALINDIA	150	PE	0.9	163	45,48,600
ITC	215	PE	1.3	231	1,44,92,800
HEROMOTOCO	2,800	PE	14.9	2,920	3,15,000
KOTAKBANK	1,800	PE	5.1	1,907	12,32,000
HINDALCO	450	PE	3.2	483	23,54,250
INDUSINDBK	1,100	PE	22.8	1,131	11,23,200
BHARTIARTL	680	PE	4.7	719	42,53,598
HINDALCO	460	PE	4.6	483	19,86,600
ITC	210	PE	0.8	231	1,08,19,200

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	255	CE	10,49,600	32700%	2.4
INDUSINDBK	1,220	CE	3,39,300	12467%	17.3
ITC	275	CE	24,73,600	9563%	1.2
PNB	47	CE	23,84,000	7350%	1.0
SBIN	525	CE	1,47,000	4800%	3.5
BIOCON	430	CE	3,61,100	3825%	1.4
RBLBANK	230	CE	2,11,700	3550%	1.0
BANKBARODA	105	CE	11,11,500	2275%	0.7
BANKBARODA	102	CE	2,45,700	2000%	0.9
ITC	265	CE	8,06,400	1700%	1.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	235	PE	12,60,800	19600%	9.4
SBIN	465	PE	5,20,500	17250%	15.4
INDUSTOWER	270	PE	3,61,200	4200%	14.3
INDUSINDBK	1,080	PE	5,53,500	3518%	16.4
ITC	222	PE	10,75,200	3260%	2.8
INDUSTOWER	265	PE	1,65,200	2850%	11.8
TATACHEM	870	PE	1,21,000	2320%	31.7
SBIN	455	PE	6,52,500	1454%	10.3
INDUSINDBK	1,100	PE	11,23,200	1302%	22.8
INDUSTOWER	255	PE	1,54,000	1275%	7.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ITC	230	CE	73,337	7.8
RELIANCE	2,400	CE	53,648	62.7
RELIANCE	2,500	CE	49,999	24.8
ITC	240	CE	47,351	4.7
SBIN	460	CE	37,867	17.8
INDUSINDBK	1,200	CE	37,522	20.5
ITC	220	CE	36,735	13.3
SBIN	450	CE	34,875	22.9
ITC	250	CE	31,915	2.9
ITC	235	CE	28,490	6.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ITC	220	PE	18,810	2.1
ITC	215	PE	17,076	1.3
RELIANCE	2,300	PE	16,433	7.4
ITC	210	PE	15,031	0.8
RELIANCE	2,400	PE	13,919	34.3
SBIN	430	PE	10,868	2.7
SBIN	440	PE	10,093	4.6
ITC	230	PE	9,513	6.3
SBIN	450	PE	9,039	7.9
ITC	225	PE	8,947	3.8

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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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