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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	17,603	1,44,49,900	1,13,99,500	18.15	1.47	17080
PREVIOUS	17,611	1,52,07,150	63,87,100	-17.75	1.55	
% CHANGE	-0.05%	-4.98%	78.48%	-	-	

OUTLOOK

Nifty

- Nifty opened above 17700 levels traded with a positive bias before giving up all its gains and closing negative.
- Nifty lost 44 points to close at 17585.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17700 strike.
- PCR OI stands at 1.47 compared to 1.55 in the previous trading session.
- Nifty to trade with a support of 17080.

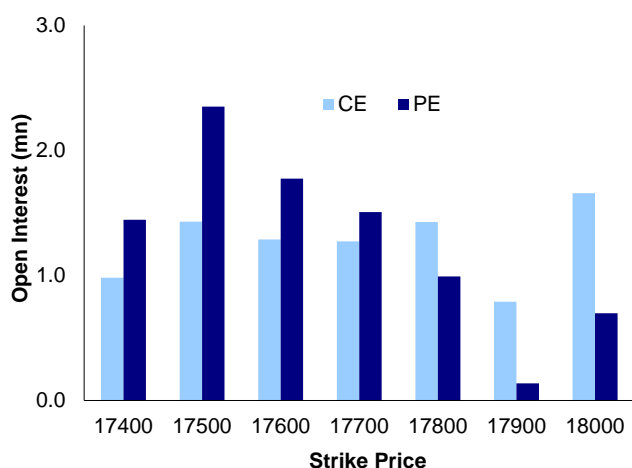
NIFTY LEVELS

16720 16900 17080 17290 17449 17688

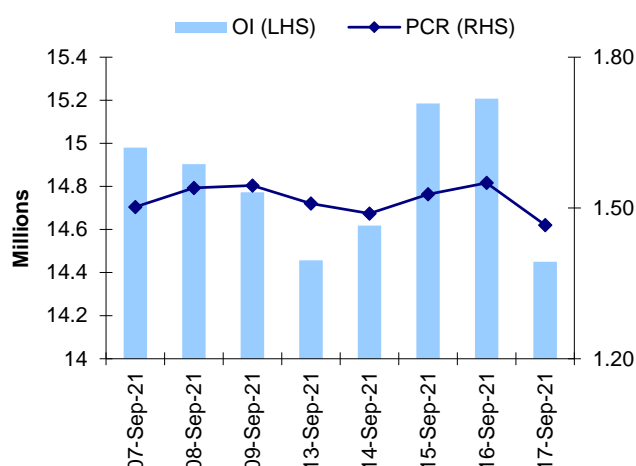
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 882,174Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IRCTC	70.5%	29,38,325	2.5%
NAVINFLUOR	43.6%	7,60,725	-4.2%
INDIGO	39.4%	40,41,500	10.9%
IDEA	17.3%	72,45,70,000	-0.9%
LALPATHLAB	13.9%	6,03,750	-2.7%
TATASTEEL	10.0%	4,78,16,750	-3.5%
INDHOTEL	9.9%	1,28,85,600	-3.9%
IBULHSGFIN	9.1%	4,33,07,000	-5.4%
POLYCAB	8.2%	7,11,000	2.6%
HAL	7.9%	18,29,225	-0.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ONGC	-13.1%	5,55,63,200	-0.7%
NAM-INDIA	-12.1%	34,25,600	-0.3%
IOC	-11.9%	4,66,89,500	-0.1%
PFC	-10.3%	2,66,04,200	1.4%
KOTAKBANK	-8.6%	1,43,38,800	5.3%
HINDUNILVR	-8.2%	75,61,800	-1.7%
LT	-7.3%	1,33,96,925	-0.3%
INDIAMART	-7.1%	2,72,250	-1.6%
NTPC	-6.9%	5,94,85,200	-0.2%
POWERGRID	-6.0%	3,39,55,211	-0.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,60,98,099	3,87,986	2,391
KOTAKBANK	1,46,38,489	2,88,453	2,008
TATASTEEL	1,95,72,030	2,71,500	1,386
TCS	64,77,148	2,49,440	3,828
ZEEL	7,60,50,862	1,93,257	255
SBIN	4,15,29,478	1,90,755	454
BHARTIARTL	2,61,58,201	1,89,937	728
ITC	7,95,01,805	1,85,210	231
HDFCBANK	1,02,49,051	1,61,548	1,582

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	480	CE	9.7	474	66,77,900
SUNPHARMA	800	CE	4.6	772	67,21,400
BPCL	442	CE	6.1	436	87,84,000
M&M	800	CE	5.9	756	28,42,700
ONGC	130	CE	3.0	128	104,87,400
HDFCBANK	1,600	CE	18.1	1,579	50,41,850
LUPIN	1,000	CE	11.8	950	19,24,400
AXISBANK	820	CE	11.8	808	57,74,400
DRREDDY	5,000	CE	65.0	4,892	4,77,000
RELIANCE	2,500	CE	17.2	2,398	50,15,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
KOTAKBANK	1,800	PE	2.5	2,003	13,21,200
INDUSINDBK	1,000	PE	3.4	1,130	14,69,700
ITC	215	PE	0.7	232	1,28,67,200
INDUSINDBK	1,100	PE	18.6	1,130	12,40,200
BHARTIARTL	680	PE	2.5	729	46,58,967
HINDALCO	450	PE	4.3	474	21,37,100
COALINDIA	150	PE	1.3	157	36,03,600
HEROMOTOCO	2,800	PE	10.3	2,932	2,60,700
BHARTIARTL	700	PE	5.5	729	44,72,016
ITC	220	PE	1.3	232	1,16,19,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
KOTAKBANK	2,300	CE	1,52,800	19000%	4.7
CANBK	185	CE	4,64,400	4200%	1.5
NMDC	145	CE	12,06,000	1900%	5.9
APOLLOTYRE	270	CE	1,75,000	900%	0.9
IOC	132	CE	1,75,500	800%	0.6
PNB	51	CE	5,76,000	620%	0.3
M&MFIN	220	CE	5,52,000	527%	0.9
INDIGO	2,300	CE	5,04,000	466%	54.7
BIOCON	405	CE	3,24,300	422%	5.8
IDFCFIRSTB	62	CE	2,28,000	380%	0.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIGO	2,100	PE	2,09,000	41700%	48.6
M&MFIN	190	PE	2,88,000	7100%	12.8
KOTAKBANK	2,000	PE	3,74,000	5744%	49.7
KOTAKBANK	1,960	PE	4,88,000	4983%	29.9
ITC	237	PE	2,72,000	4150%	10.3
VEDL	270	PE	1,11,600	3500%	1.3
KOTAKBANK	1,940	PE	3,58,400	1729%	22.4
IDEA	12	PE	21,70,000	1450%	1.5
IRCTC	3,800	PE	2,07,025	1102%	114.7
BIOCON	385	PE	1,03,500	1025%	17.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
KOTAKBANK	2,000	CE	77,635	50.9
RELIANCE	2,500	CE	45,938	17.2
BAJFINANCE	7,700	CE	30,807	128.8
BAJFINANCE	7,600	CE	29,856	160.9
KOTAKBANK	1,960	CE	29,144	70.0
MARUTI	7,000	CE	28,813	153.3
INDIGO	2,200	CE	28,155	92.9
ITC	240	CE	27,942	3.8
BAJFINANCE	8,000	CE	27,713	65.5
IRCTC	4,000	CE	26,682	100.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	17,314	45.4
RELIANCE	2,300	PE	15,797	10.2
KOTAKBANK	1,900	PE	12,211	11.9
SBIN	450	PE	11,514	8.6
ITC	220	PE	10,731	1.3
BAJFINANCE	7,000	PE	10,347	63.4
BAJFINANCE	7,400	PE	9,370	188.4
SBIN	440	PE	9,020	4.6
SBIN	460	PE	8,202	14.5
ITC	230	PE	7,943	5.2

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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