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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	17,387	1,35,96,900	99,14,850	-9.35	1.33	17080
PREVIOUS	17,603	1,44,49,900	1,13,99,500	18.15	1.47	
% CHANGE	-1.23%	-5.90%	-13.02%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and continued to lose ground in the second half.
- Nifty lost 188 points to close at 17396.
- OI concentration seen in 17500CE and 17000PE.
- Addition witnessed in 17500CE and Reduction in 17600PE.
- PCR OI stands at 1.33 compared to 1.47 in the previous trading session.
- Nifty to trade with a support of 17080.

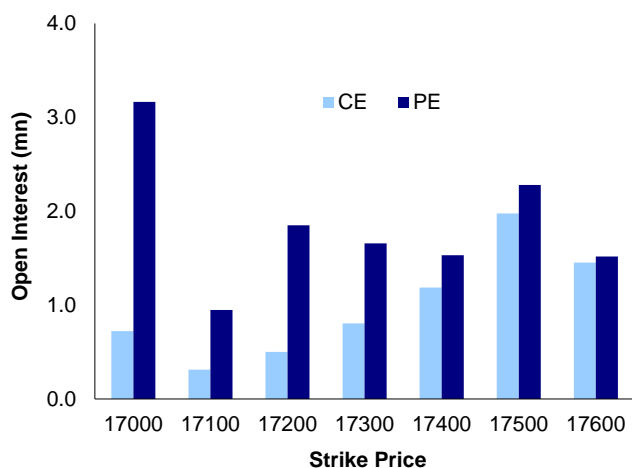
NIFTY LEVELS

16720 16900 17080 17290 17449 17688

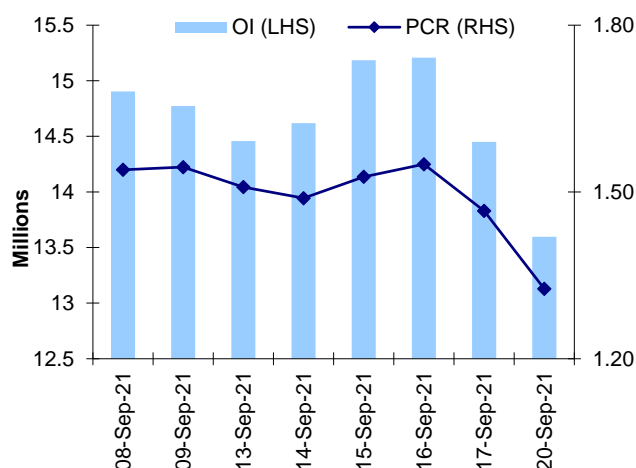
Stocks

- **Sector:** - Metal stocks traded negative
- Market wide-open interest is 934,709Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDHOTEL	24.0%	1,59,78,300	8.1%
PVR	17.9%	30,78,141	2.3%
GODREJPROP	15.8%	21,63,200	0.9%
TATASTEEL	14.0%	5,45,32,600	-9.6%
GMRINFRA	12.2%	11,17,80,000	7.9%
IDEA	9.1%	79,03,70,000	-3.6%
INDIGO	7.8%	43,58,500	-1.2%
HAL	6.8%	19,53,675	-3.7%
FEDERALBNK	6.4%	9,03,30,000	-4.3%
PIIND	5.5%	12,82,750	-6.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IRCTC	-16.5%	24,54,400	-4.0%
INDIAMART	-13.8%	2,34,600	-5.9%
MARICO	-10.3%	98,92,000	1.3%
NAM-INDIA	-10.1%	30,78,400	-1.2%
IEX	-9.9%	89,17,500	-2.7%
NATIONALUM	-8.8%	8,73,29,000	-8.9%
MCX	-8.7%	20,86,000	-0.2%
SYNGENE	-8.3%	17,18,700	-0.5%
INDUSINDBK	-7.2%	1,63,37,700	-3.5%
SAIL	-7.0%	16,57,84,500	-8.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	2,82,38,412	3,65,124	1,253
ITC	7,03,90,969	1,66,005	234
ZEEL	5,27,71,511	1,37,120	255
RELIANCE	54,36,385	1,30,396	2,394
KOTAKBANK	58,81,089	1,18,087	2,001
BHARTIARTL	1,40,66,795	1,02,275	725
SBIN	1,83,76,916	81,749	437
HINDALCO	1,80,31,539	81,334	444
IDEA	68,17,07,927	77,001	11

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	480	CE	2.6	445	64,41,400
BPCL	442	CE	1.9	421	85,44,600
M&M	800	CE	4.0	737	28,51,100
SUNPHARMA	800	CE	2.9	756	66,43,000
ONGC	130	CE	3.3	128	104,48,900
LUPIN	1,000	CE	6.2	934	18,68,300
HDFCBANK	1,600	CE	12.3	1,562	48,21,300
AXISBANK	820	CE	7.8	796	57,06,000
MARUTI	7,000	CE	117.2	6,943	5,40,600
HINDALCO	470	CE	3.9	445	49,57,900

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ZEEL	200	PE	1.2	256	54,75,000
KOTAKBANK	1,800	PE	2.4	1,994	12,80,800
ZEEL	220	PE	2.9	256	38,46,000
BHARTIARTL	680	PE	2.4	723	47,68,176
INDUSINDBK	1,000	PE	5.8	1,089	11,81,700
ITC	215	PE	0.5	234	1,15,61,600
ITC	220	PE	1.0	234	1,15,00,800
COALINDIA	150	PE	1.6	155	35,86,800
BANKBARODA	80	PE	3.8	78	96,40,800
BHARTIARTL	700	PE	6.2	723	41,03,667

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATASTEEL	1,280	CE	4,57,300	53700%	43.4
INDHOTEL	167	CE	2,06,700	5200%	5.5
TATASTEEL	1,240	CE	1,35,150	3875%	61.4
TATASTEEL	1,320	CE	10,76,950	3626%	28.3
ITC	272	CE	1,02,400	1500%	1.0
TATASTEEL	1,260	CE	3,80,800	1345%	52.1
GLENMARK	510	CE	1,31,100	1167%	12.6
BPCL	430	CE	7,97,400	1166%	4.4
VEDL	295	CE	2,57,300	1086%	5.6
NMDC	140	CE	21,57,400	1010%	3.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GMRINFRA	35	PE	20,47,500	9000%	2.2
NMDC	115	PE	5,62,800	8300%	0.7
GMRINFRA	34	PE	8,55,000	1800%	1.5
BPCL	420	PE	3,90,600	1256%	7.0
JINDALSTEL	310	PE	2,30,000	1050%	4.7
TATASTEEL	1,180	PE	8,85,700	761%	23.7
GLENMARK	490	PE	1,97,800	562%	19.0
GMRINFRA	33	PE	19,57,500	480%	1.0
NMDC	125	PE	12,79,700	479%	1.7
TATASTEEL	1,160	PE	4,93,850	438%	19.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ITC	240	CE	38,614	4.4
RELIANCE	2,400	CE	27,051	41.7
HINDUNILVR	2,800	CE	26,760	50.7
KOTAKBANK	2,000	CE	24,810	45.7
RELIANCE	2,500	CE	23,156	14.9
ITC	250	CE	21,653	2.5
ITC	235	CE	20,111	5.8
TATASTEEL	1,400	CE	18,497	12.0
BAJFINANCE	7,600	CE	18,350	144.3
HDFCBANK	1,600	CE	16,396	12.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,300	PE	19,276	78.0
TATASTEEL	1,200	PE	17,618	31.0
RELIANCE	2,400	PE	11,600	49.7
TATASTEEL	1,260	PE	11,488	55.7
RELIANCE	2,300	PE	10,552	11.2
ITC	220	PE	10,119	1.0
TATASTEEL	1,280	PE	8,512	65.3
HDFC	2,700	PE	8,480	36.1
ITC	230	PE	8,206	4.1
SBIN	440	PE	8,160	11.1

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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