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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	17,243	1,02,54,050	96,82,850	20.8	0.93	16630
PREVIOUS	17,272	1,06,85,550	1,09,67,050	27.25	1.25	
% CHANGE	-0.17%	-4.04%	-11.71%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and traded with a negative bias through the day.
- Nifty lost 22 points to close at 17222.
- OI concentration seen in 18000CE and 16000PE.
- Activity witnessed in 17200 strike.
- PCR OI stands at 0.93 compared to 1.25 in the previous trading session.
- Nifty to trade with a support of 16630.

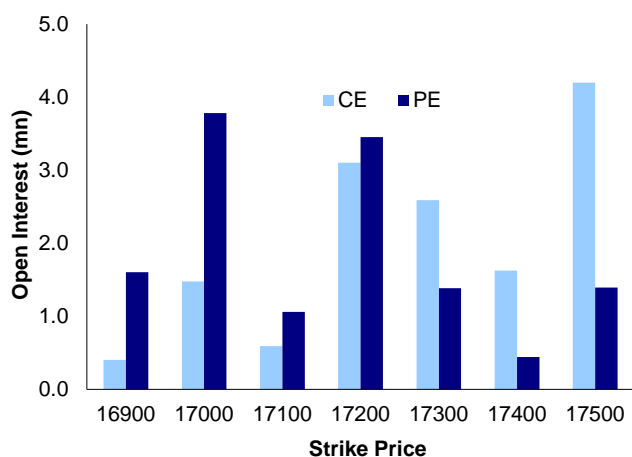
NIFTY LEVELS

16630 16883 17086 17226 17435 17642

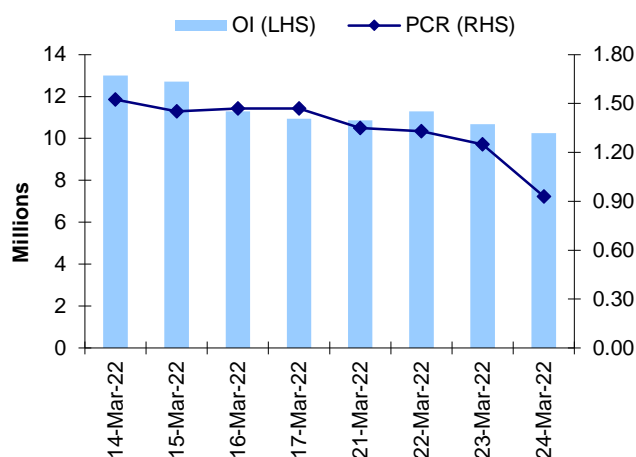
Stocks

- **Sector:-** Banking and Financial stocks traded negative.
- Market wide open interest is 815,637Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KOTAKBANK	35.4%	1,97,43,600	-3.1%
LTTS	20.5%	7,53,200	2.8%
OBEROIRLTY	13.8%	34,44,700	0.8%
CROMPTON	13.2%	55,92,400	-2.2%
PERSISTENT	11.9%	3,79,500	3.3%
L&TFH	11.9%	7,74,06,776	-8.3%
NTPC	11.6%	5,49,93,600	1.5%
COROMANDEL	11.5%	12,78,125	-1.7%
IDFCFIRSTB	11.0%	22,36,09,500	-1.7%
BSOFT	11.0%	46,42,300	2.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GNFC	-5.9%	31,65,500	2.8%
HONAUT	-5.0%	9,660	-0.5%
M&M	-3.6%	1,46,62,200	-1.1%
GAIL	-3.1%	3,69,29,400	2.4%
INDIGO	-3.1%	31,42,500	1.7%
HAVELLS	-2.8%	49,16,500	0.4%
JSWSTEEL	-2.8%	3,33,46,350	1.5%
DELTACORP	-2.7%	1,45,61,300	2.3%
BALRAMCHIN	-2.6%	72,99,200	-0.9%
HEROMOTOCO	-2.6%	31,40,700	0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
KOTAKBANK	1,97,10,178	3,37,479	1,714
ZEEL	8,67,72,872	2,58,652	299
RELIANCE	60,77,153	1,55,441	2,579
HDFCBANK	1,00,80,022	1,46,074	1,443
TATASTEEL	94,60,527	1,27,582	1,351
ICICIBANK	1,77,27,969	1,25,136	704
ITC	3,82,39,419	97,239	255
HDFC	39,94,199	92,923	2,311
SBIN	1,81,74,877	88,955	487

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	1.6	136	408,00,600
ONGC	200	CE	0.5	178	166,24,300
IOC	130	CE	0.7	121	148,59,000
ONGC	180	CE	3.5	178	115,50,000
TATAMOTORS	500	CE	0.8	434	206,51,100
MARUTI	8,000	CE	44.2	7,581	7,08,900
ONGC	190	CE	1.1	178	82,15,900
NTPC	140	CE	0.6	136	115,93,800
COALINDIA	200	CE	1.3	188	75,60,000
IOC	125	CE	1.2	121	73,06,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	230	PE	0.2	254	1,03,80,800
TATAMOTORS	400	PE	1.8	434	60,53,400
HINDALCO	550	PE	0.5	622	27,90,700
COALINDIA	180	PE	1.5	188	27,00,600
ITC	240	PE	0.6	254	83,36,000
TATAMOTORS	420	PE	5.2	434	47,16,750
NTPC	130	PE	0.2	136	33,85,800
ITC	235	PE	0.3	254	74,24,000
MARUTI	7,000	PE	25.5	7,581	1,70,700
HINDALCO	600	PE	5.0	622	22,75,775

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ZEEL	400	CE	10,17,000	33800%	0.9
ZEEL	380	CE	3,90,000	6400%	1.4
ZEEL	360	CE	6,39,000	5225%	2.2
FSL	132	CE	8,19,000	2525%	5.4
ZEEL	340	CE	12,33,000	2063%	3.4
LTTS	5,300	CE	1,36,000	1900%	58.5
L&TFH	97	CE	2,85,568	1500%	0.2
MARICO	480	CE	1,23,000	1438%	9.7
ZEEL	330	CE	15,78,000	674%	4.7
ZEEL	325	CE	3,78,000	600%	5.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JINDALSTEL	530	PE	5,25,000	10400%	17.9
ZEEL	295	PE	3,57,000	2875%	10.9
ZEEL	290	PE	11,58,000	1145%	8.4
IDFC	62	PE	1,90,000	850%	1.0
AUROPHARMA	710	PE	1,24,500	774%	10.9
ZEEL	285	PE	2,10,000	536%	6.5
ZEEL	280	PE	21,06,000	409%	5.0
RELIANCE	2,580	PE	2,09,250	360%	38.4
DRREDDY	4,200	PE	1,00,250	338%	33.7
ZEEL	270	PE	17,64,000	329%	2.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	51,948	30.3
RELIANCE	2,560	CE	32,849	50.4
TATASTEEL	1,360	CE	26,337	28.0
ZEEL	300	CE	26,080	12.7
RELIANCE	2,580	CE	25,587	39.7
RELIANCE	2,540	CE	23,441	62.8
TATASTEEL	1,340	CE	21,135	37.5
DRREDDY	4,300	CE	19,870	94.8
TATASTEEL	1,400	CE	17,544	13.9
NTPC	135	CE	16,334	1.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	21,150	12.3
KOTAKBANK	1,700	PE	14,039	24.9
RELIANCE	2,540	PE	13,837	22.1
TATASTEEL	1,300	PE	10,049	11.4
RELIANCE	2,520	PE	8,381	16.4
RELIANCE	2,400	PE	7,941	4.5
RELIANCE	2,560	PE	7,900	29.7
KOTAKBANK	1,720	PE	7,558	33.6
SUNPHARMA	900	PE	7,052	8.1
TATASTEEL	1,340	PE	6,892	26.6

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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