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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	18,314	71,59,900	83,53,500	46.15	0.81	17600
PREVIOUS	18,145	91,86,050	93,63,500	20.45	0.63	
% CHANGE	0.93%	-22.06%	-10.79%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained in the second half of the trading session.
- Nifty added 143 points to close at 18268.
- OI concentration seen in 18500CE and 18000PE.
- Activity witnessed in 18200 strike.
- PCR OI stands at 0.81 compared to 0.63 in the previous trading session.
- Nifty to trade with a support of 17600.

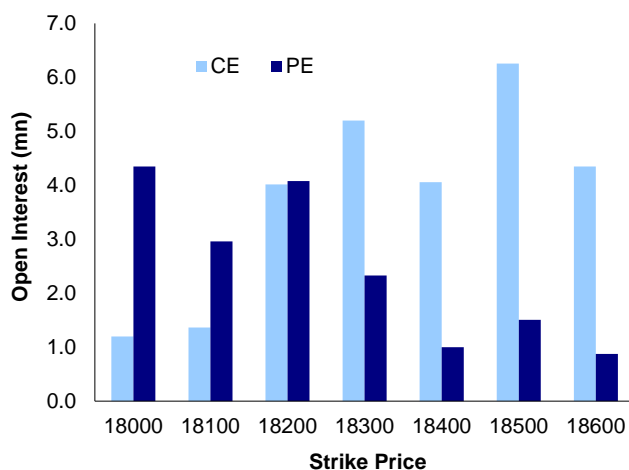
NIFTY LEVELS

17600 17815 17946 18032 18200 18477

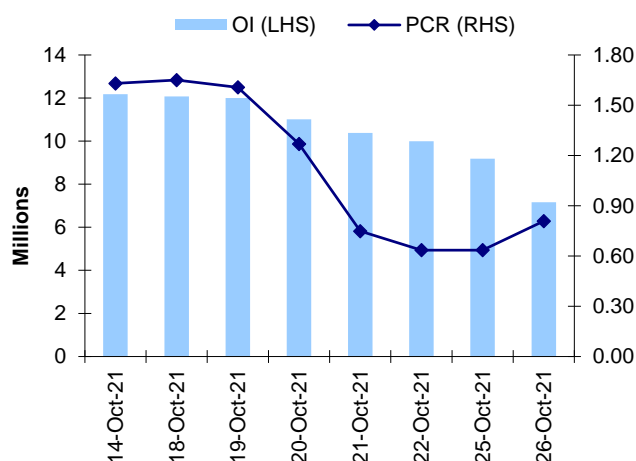
Stocks

- **Sector:-** SectorMetal stocks traded positive.
- Market wide-open interest is 1,023,897Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PERSISTENT	26.9%	4,24,800	-0.8%
BANDHANBNK	23.4%	3,24,50,400	-1.7%
PNB	15.4%	30,88,00,000	2.1%
IPCALAB	14.7%	14,03,775	-1.5%
INDIAMART	12.7%	2,83,875	-1.1%
JKCEMENT	11.8%	1,22,325	1.8%
APLLTD	11.1%	28,48,450	-0.6%
NAVINFLUOR	10.9%	9,92,475	2.1%
KOTAKBANK	10.2%	1,18,77,600	2.6%
ABFRL	8.9%	1,15,72,600	4.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RECLTD	-20.3%	3,34,50,000	2.1%
LALPATHLAB	-18.7%	8,65,500	1.8%
NTPC	-12.2%	5,31,29,700	-0.5%
DALBHARAT	-11.1%	6,73,750	3.1%
L&TFH	-10.9%	7,13,56,304	4.5%
CROMPTON	-10.8%	19,44,800	2.9%
POWERGRID	-9.9%	3,08,56,738	-1.2%
ICICIBANK	-7.9%	7,58,93,125	-1.5%
CUB	-7.7%	97,80,500	2.7%
MCX	-7.6%	17,62,250	2.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	5,80,27,770	2,90,450	509
TECHM	1,69,78,043	2,70,073	1,563
TATAPOWER	11,30,36,438	2,55,033	225
KOTAKBANK	1,06,69,001	2,34,514	2,211
BANKBARODA	14,82,11,296	1,49,414	100
ICICIBANK	1,69,25,115	1,40,509	829
AXISBANK	1,67,71,909	1,40,402	842
TCS	38,78,763	1,35,551	3,483
CANBK	6,01,55,155	1,19,172	193

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	CE	0.1	143	5,92,68,600
M&M	900	CE	4.5	898	45,34,600
NTPC	145	CE	0.4	143	2,45,21,400
INDUSINDBK	1,200	CE	12.1	1,157	32,30,100
ONGC	170	CE	0.5	163	1,97,65,900
ONGC	165	CE	1.2	163	1,86,41,700
HINDALCO	500	CE	1.7	485	58,35,100
ONGC	160	CE	3.4	163	1,53,53,800
DRREDDY	5,000	CE	7.6	4,674	5,08,750
HINDALCO	520	CE	0.5	485	45,17,150

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	PE	0.4	163	77,61,600
INDUSINDBK	1,100	PE	5.0	1,157	9,14,400
AXISBANK	800	PE	6.9	843	20,47,200
CIPLA	900	PE	14.5	909	7,72,200
TCS	3,500	PE	22.3	3,495	9,09,600
M&M	900	PE	7.1	898	4,48,700
TATAPOWER	200	PE	0.4	226	38,13,750
ICICIBANK	800	PE	1.7	828	32,94,500
KOTAKBANK	2,100	PE	6.9	2,217	4,89,600
TATAPOWER	220	PE	3.0	226	36,04,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
KOTAKBANK	2,360	CE	1,71,600	405%	3.5
KOTAKBANK	2,120	CE	4,41,600	374%	104.9
INDUSTOWER	290	CE	5,48,800	336%	3.6
BIOCON	335	CE	1,44,900	250%	3.4
INDUSTOWER	280	CE	3,33,200	250%	6.8
TECHM	1,620	CE	9,00,600	217%	7.2
TECHM	1,640	CE	6,94,200	197%	5.6
INDUSTOWER	295	CE	1,73,600	158%	2.9
TATACHEM	1,150	CE	19,69,000	154%	5.0
CUB	185	CE	6,69,600	151%	2.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TECHM	1,580	PE	1,00,200	626%	32.0
KOTAKBANK	2,200	PE	2,87,600	399%	26.8
KOTAKBANK	2,120	PE	3,28,800	309%	8.5
BANKBARODA	97	PE	3,15,900	286%	0.8
TECHM	1,560	PE	1,65,600	278%	18.5
ITC	227	PE	1,31,200	215%	0.6
RBLBANK	210	PE	4,61,100	189%	3.7
TECHM	1,600	PE	2,01,600	171%	47.9
KOTAKBANK	2,160	PE	1,74,000	139%	15.2
CUB	170	PE	2,26,300	135%	0.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	46,717	14.4
TECHM	1,600	CE	42,722	9.4
RELIANCE	2,660	CE	35,081	26.3
KOTAKBANK	2,200	CE	29,896	42.3
RELIANCE	2,640	CE	27,155	36.5
TECHM	1,620	CE	26,523	7.2
KOTAKBANK	2,300	CE	25,129	9.6
RELIANCE	2,680	CE	24,230	19.3
TECHM	1,640	CE	22,588	5.6
TATAMOTORS	500	CE	20,487	15.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	25,066	4.8
KOTAKBANK	2,100	PE	13,023	6.9
RELIANCE	2,580	PE	12,061	3.0
RELIANCE	2,620	PE	11,058	7.8
SBIN	510	PE	10,707	4.4
KOTAKBANK	2,200	PE	10,587	26.8
RELIANCE	2,500	PE	10,041	1.6
TATASTEEL	1,300	PE	9,519	2.3
RELIANCE	2,540	PE	8,772	2.1
TECHM	1,500	PE	8,686	3.9

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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