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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	16,301	1,22,80,050	64,75,950	6.65	1.77	15810
PREVIOUS	16,261	1,17,27,100	73,09,700	2.8	1.75	
% CHANGE	0.25%	4.72%	-11.41%	-	-	

OUTLOOK

Nifty

- Nifty gained above 16300 levels before giving up some gains in the last trading hour.
- Nifty added 38 points to close at 16294.
- OI concentration seen in 16500CE and 15000PE
- Activity witnessed in 16000 strike.
- PCR OI stands at 1.77 compared to 1.75 in the previous trading session.
- Nifty to trade with a support of 15810.

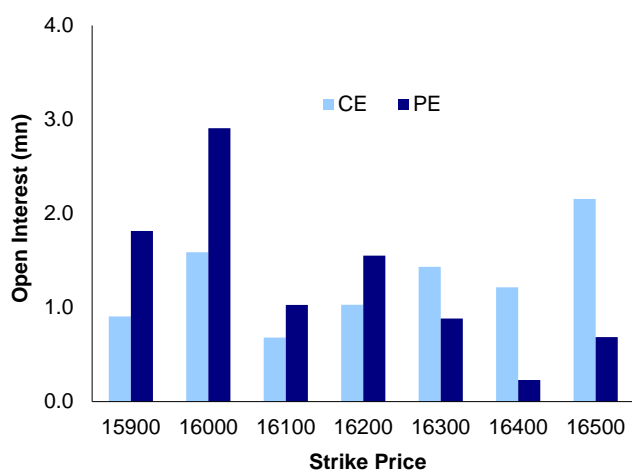
NIFTY LEVELS

15810 15944 16050 16180 16276 16448

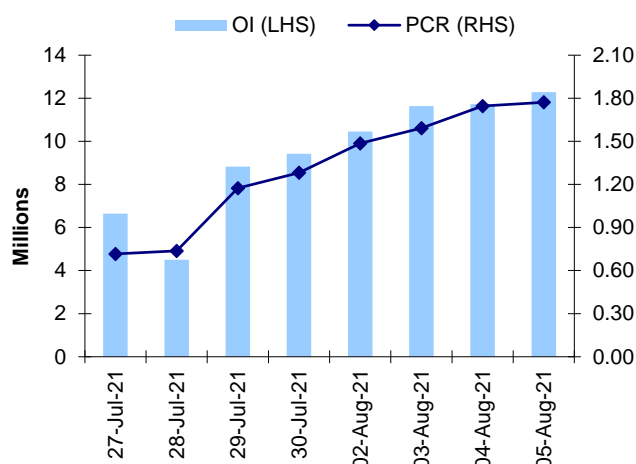
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 619,336Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SBILIFE	68.3%	87,99,000	-0.2%
RBLBANK	14.4%	4,68,98,800	0.9%
AARTIIND	11.8%	30,34,500	-2.2%
GUJGASLTD	11.4%	16,20,000	0.2%
TATASTEEL	10.1%	4,76,25,500	2.1%
METROPOLIS	10.0%	4,16,000	0.4%
ESCORTS	9.9%	44,81,400	-0.8%
SBIN	9.5%	9,84,15,000	-3.3%
LALPATHLAB	8.7%	5,55,000	3.4%
IDFCFIRSTB	8.5%	21,47,38,000	-3.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GODREJCP	-9.9%	41,00,000	-1.3%
CHOLAFIN	-9.7%	1,09,70,000	4.5%
INDUSTOWER	-7.4%	1,65,28,400	3.8%
TECHM	-7.0%	1,37,45,400	2.6%
IDEA	-6.8%	48,01,30,000	-0.8%
BRITANNIA	-6.6%	16,06,800	0.9%
CANBK	-6.1%	6,17,76,000	-0.3%
IBULHSGFIN	-5.8%	3,90,72,400	-0.3%
COFORGE	-5.4%	13,78,000	0.9%
M&MFIN	-5.3%	4,19,68,000	1.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BHARTIARTL	7,10,88,770	4,28,289	599
SBIN	5,85,95,639	2,62,123	442
TATASTEEL	1,62,21,799	2,30,043	1,447
RELIANCE	98,07,831	2,08,636	2,134
HDFCBANK	94,11,204	1,39,593	1,485
ICICIBANK	1,77,74,554	1,25,392	702
SAIL	8,58,24,933	1,20,078	143
IDEA		1,15,517	6
KOTAKBANK	60,52,092	1,07,457	1,772

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BOSCHLTD	16,000	CE	118.9	14,895	47,450
ONGC	120	CE	1.8	117	110,34,100
ITC	220	CE	3.2	216	345,60,000
COALINDIA	150	CE	2.8	146	100,08,600
NTPC	120	CE	1.7	117	122,83,500
DRREDDY	5,000	CE	55.8	4,785	6,84,750
IOC	110	CE	1.0	104	92,56,000
LUPIN	1,200	CE	17.9	1,150	8,52,550
SBIN	450	CE	10.7	443	132,69,000
GAIL	150	CE	2.5	143	43,55,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
CIPLA	900	PE	14.7	941	9,44,450
INDUSINDBK	1,000	PE	34.3	995	10,18,800
TATAMOTORS	300	PE	10.6	300	61,53,150
HDFC	2,500	PE	8.4	2,663	7,05,000
GAIL	140	PE	3.4	143	19,09,300
ITC	200	PE	0.7	216	85,50,400
ITC	210	PE	2.1	216	85,34,400
SBIN	430	PE	7.5	443	52,90,500
MARUTI	7,000	PE	128.3	7,049	1,36,400
SBIN	440	PE	11.6	443	50,58,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDEA	5	CE	1,81,30,000	6375%	1.4
IDFCFIRSTB	47	CE	20,23,500	5225%	2.7
BHEL	57	CE	7,66,500	3550%	3.1
IDFCFIRSTB	48	CE	27,17,000	2283%	2.1
BHARTIARTL	680	CE	7,95,930	835%	2.4
ICICIBANK	790	CE	10,75,250	809%	1.2
SBILIFE	1,170	CE	1,20,750	747%	12.8
BHARTIARTL	690	CE	2,14,716	729%	2.0
HCLTECH	1,080	CE	8,97,400	687%	17.9
ITC	232	CE	2,49,600	680%	0.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARTIARTL	610	PE	4,55,346	2975%	21.1
PFC	112	PE	1,79,800	2800%	0.4
FEDERALBNK	79	PE	2,00,000	1900%	0.6
IDFCFIRSTB	41	PE	1,52,000	1500%	0.5
WIPRO	610	PE	2,49,600	1200%	19.7
IDEA	2	PE	1,91,80,000	1091%	0.1
IDFCFIRSTB	43	PE	6,55,500	886%	0.6
BHARTIARTL	590	PE	11,82,789	868%	10.2
APOLLOTYRE	195	PE	1,60,000	611%	1.1
GAIL	120	PE	1,95,200	540%	0.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BHARTIARTL	600	CE	46,336	14.7
RELIANCE	2,200	CE	40,994	19.7
ITC	220	CE	37,595	3.2
RELIANCE	2,100	CE	32,706	59.9
BHARTIARTL	620	CE	31,525	8.3
HDFCBANK	1,500	CE	30,331	22.1
RELIANCE	2,140	CE	26,308	39.1
RELIANCE	2,120	CE	25,150	49.3
SBIN	450	CE	24,513	10.7
RELIANCE	2,160	CE	24,414	30.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	17,471	23.5
SBIN	440	PE	13,048	11.6
BHARTIARTL	600	PE	10,791	15.0
SBIN	450	PE	10,269	17.2
RELIANCE	2,000	PE	9,772	4.7
BHARTIARTL	580	PE	9,294	6.8
SBIN	430	PE	8,537	7.5
BHARTIARTL	590	PE	7,571	10.2
RELIANCE	2,080	PE	7,468	17.2
RELIANCE	2,060	PE	7,418	12.3

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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