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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	16,204	1,18,35,550	1,03,63,650	-12.5	1.27	15800
PREVIOUS	16,225	1,08,36,300	92,37,750	5.2	1.28	
% CHANGE	-0.13%	9.22%	12.19%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and traded in a small range through the day closing flat.
- Nifty lost 4 points to close at 16216.
- OI concentration seen in 17000CE and 15000PE.
- Activity witnessed in 16100 strike.
- PCR OI stands at 1.27 compared to 1.28 in the previous trading session.
- Nifty to trade with a support of 15800.

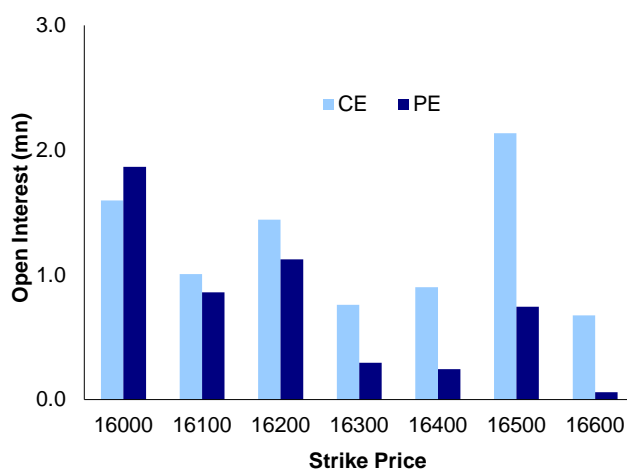
NIFTY LEVELS

15800 15915 16025 16161 16376 16522

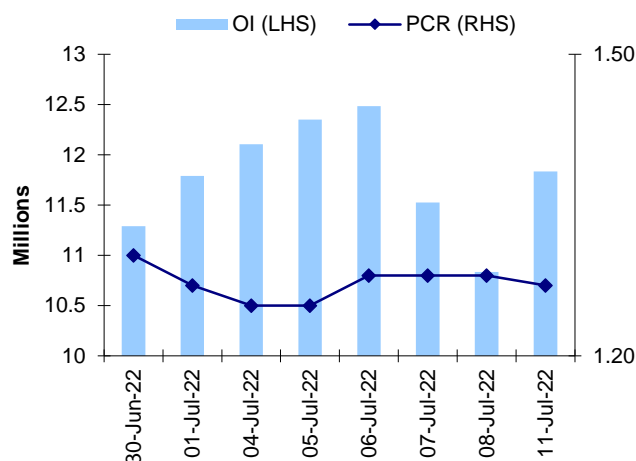
Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide open interest is 891,745Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INTELLECT	23.3%	10,77,750	4.5%
NAM-INDIA	13.7%	33,02,400	4.3%
BHARTIARTL	11.1%	5,46,22,150	-5.0%
EICHERMOT	10.7%	36,62,050	3.9%
GRANULES	10.3%	92,46,000	6.4%
EXIDEIND	9.2%	2,27,73,600	4.5%
COROMANDEL	8.8%	15,16,900	1.9%
DRREDDY	8.4%	19,69,500	2.2%
HCLTECH	7.8%	2,26,05,800	-4.1%
BOSCHLTD	7.8%	99,950	2.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MFSL	-8.0%	14,28,050	-0.9%
BANDHANBNK	-6.2%	2,86,84,800	1.1%
AARTIIND	-4.9%	31,87,500	2.9%
POWERGRID	-4.7%	5,44,10,400	-0.8%
NBCC	-4.5%	1,84,05,000	-0.2%
ONGC	-4.3%	8,46,61,500	3.3%
HDFCAMC	-4.2%	26,54,700	0.1%
IPCALAB	-3.8%	7,95,600	0.9%
PAGEIND	-3.5%	1,04,955	-0.4%
BIOCON	-3.2%	1,38,23,000	1.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TCS	69,74,600	2,18,277	3,114
RELIANCE	63,90,604	1,53,433	2,424
TATASTEEL	1,50,19,334	1,36,365	913
BHARTIARTL	1,86,87,521	1,23,974	661
AXISBANK	1,48,64,285	1,00,426	680
ICICIBANK	1,24,40,573	95,117	770
TATAMOTORS	1,26,21,150	55,182	437
HCLTECH	57,87,815	55,040	944
HDFCBANK	37,31,440	52,355	1,406

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	200	CE	2.5	194	1,71,57,000
ITC	300	CE	3.2	295	2,64,54,400
POWERGRID	220	CE	3.0	218	1,43,93,700
ONGC	140	CE	1.2	126	1,86,57,100
ONGC	150	CE	0.6	126	1,71,78,700
ONGC	130	CE	3.0	126	1,35,86,650
HCLTECH	1,000	CE	8.5	933	23,13,500
LT	1,700	CE	16.4	1,646	13,69,500
TCS	3,300	CE	15.0	3,115	19,29,300
ONGC	135	CE	1.8	126	1,07,64,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,000	PE	4.1	2,185	3,04,250
M&M	1,100	PE	12.0	1,149	17,10,100
ACC	2,100	PE	10.7	2,185	2,77,750
ACC	2,160	PE	23.2	2,185	2,66,500
ITC	280	PE	1.2	295	78,75,200
AMBUJACEM	365	PE	2.1	370	36,25,200
ONGC	120	PE	2.4	126	65,06,500
M&M	1,000	PE	2.8	1,149	12,19,400
ACC	2,140	PE	17.6	2,185	1,98,250
ITC	270	PE	0.6	295	62,24,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TCS	3,160	CE	1,17,150	78000%	48.5
HCLTECH	950	CE	5,36,200	25433%	22.6
EICHERMOT	3,050	CE	1,12,350	3913%	78.0
M&MFIN	207	CE	4,72,000	2850%	3.5
GRANULES	330	CE	1,08,000	2600%	1.8
GRANULES	295	CE	1,02,000	2450%	11.5
ICICIBANK	860	CE	1,92,500	2233%	0.8
TCS	3,150	CE	4,24,350	2043%	51.6
NAM-INDIA	320	CE	1,37,600	1620%	2.6
TATACHEM	950	CE	1,53,000	1175%	3.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HCLTECH	870	PE	1,12,000	15900%	8.8
HCLTECH	890	PE	1,10,600	15700%	13.3
M&MFIN	197	PE	1,32,000	3200%	7.3
APOLLOTYRE	202	PE	2,66,000	1800%	4.4
DLF	345	PE	1,51,800	1433%	10.3
GRANULES	290	PE	3,24,000	1146%	8.0
CANBK	212	PE	1,32,300	600%	5.1
ICICIBANK	770	PE	6,91,625	545%	16.7
HCLTECH	880	PE	2,24,000	527%	10.8
JINDALSTEL	360	PE	2,63,750	521%	19.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,200	CE	46,941	33.9
TCS	3,300	CE	42,267	15.0
RELIANCE	2,400	CE	39,841	82.8
TATASTEEL	900	CE	33,131	39.0
RELIANCE	2,500	CE	33,056	38.5
TCS	3,400	CE	32,480	7.2
TATASTEEL	1,000	CE	23,544	8.7
TATASTEEL	920	CE	22,488	29.2
TATASTEEL	940	CE	20,425	21.8
DRREDDY	4,600	CE	18,826	78.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,100	PE	45,837	58.9
TCS	3,000	PE	32,176	25.7
TCS	3,200	PE	16,899	117.3
RELIANCE	2,400	PE	15,014	56.2
TCS	2,900	PE	14,641	11.8
RELIANCE	2,300	PE	13,494	24.0
TCS	3,150	PE	10,744	85.5
TATASTEEL	900	PE	10,621	25.6
RELIANCE	2,200	PE	9,025	9.7
TCS	3,050	PE	8,696	39.0

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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