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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	16,068	1,19,47,150	91,68,400	19.3	1.21	<b>15800</b>
PREVIOUS	15,933	1,22,66,350	1,19,96,500	-5.45	1.17	
% CHANGE	0.85%	-2.60%	-23.57%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and remained range bound.
- Nifty added 110 points to close at 16049.
- OI concentration seen in 16000CE and 15000PE.
- Addition witnessed in 16400CE and 16000PE.
- PCR OI stands at 1.21 compared to 1.17 in the previous trading session.
- Nifty to trade with a support of 15800.

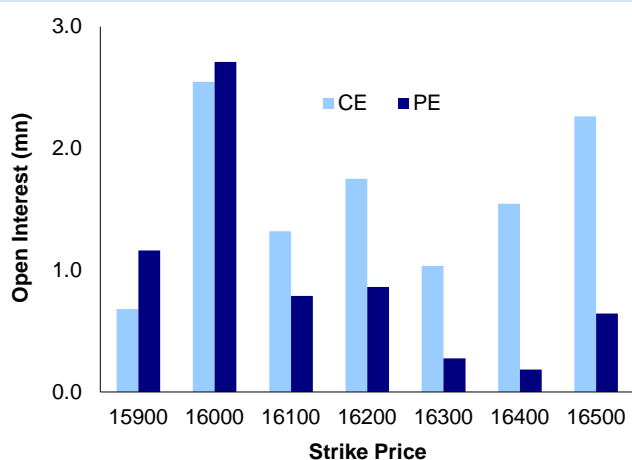
### NIFTY LEVELS

15800    15915    16025    16161    16376    16522

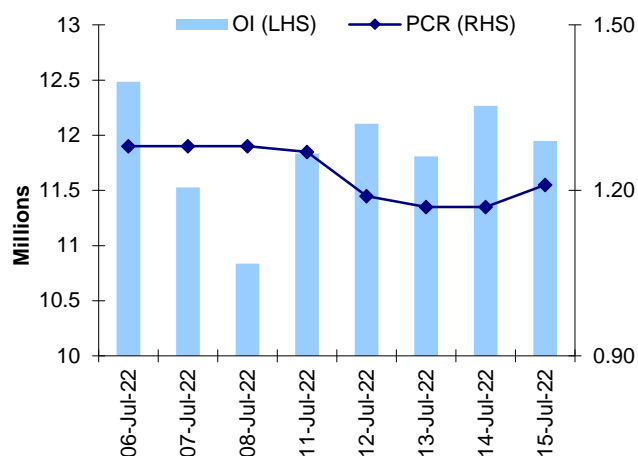
### Stocks

- **Sector:-** FMCG stocks traded positive.
- Market wide open interest is 848,100Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DALBHARAT	17.5%	11,50,000	0.6%
HAL	10.2%	21,89,750	-0.2%
ACC	9.3%	30,73,750	-0.9%
FEDERALBNK	9.2%	8,16,60,000	1.6%
BSOFT	9.1%	54,21,000	-2.5%
CANBK	7.8%	4,22,38,800	-1.6%
M&M	7.7%	1,67,91,600	2.6%
COFORGE	7.4%	7,27,350	-1.1%
CUMMINSIND	7.3%	22,45,200	3.5%
POWERGRID	7.2%	5,77,96,200	-2.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LTI	-12.9%	15,11,400	2.6%
KOTAKBANK	-7.6%	1,49,65,200	1.0%
HDFC	-6.6%	2,55,12,300	2.2%
CHOLAFIN	-6.4%	96,66,250	2.8%
BANDHANBNK	-5.3%	2,56,01,400	-1.8%
COALINDIA	-4.3%	3,69,47,400	0.7%
BPCL	-3.5%	1,62,32,400	1.9%
MINDTREE	-2.7%	35,60,600	1.5%
HINDALCO	-2.7%	4,13,33,750	0.4%
INDIAMART	-2.7%	3,40,500	1.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TCS	45,74,806	1,36,763	2,995
RELIANCE	44,31,880	1,06,240	2,402
HDFCBANK	67,97,823	92,287	1,362
HINDUNILVR	29,96,964	76,289	2,569
TATASTEEL	81,25,351	72,422	884
TATAMOTORS	1,57,74,084	68,734	440
MARUTI	6,31,246	54,790	8,778
HDFC	24,86,731	54,706	2,216
HCLTECH	55,91,590	49,605	883

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	200	CE	1.2	193	1,94,83,800
ITC	300	CE	2.3	295	2,68,99,200
POWERGRID	220	CE	0.8	210	1,49,17,500
NTPC	150	CE	1.9	150	1,43,41,200
ONGC	140	CE	1.1	127	1,66,01,200
ONGC	150	CE	0.5	127	1,59,54,400
HCLTECH	1,000	CE	0.9	877	34,94,400
ONGC	130	CE	2.9	127	1,27,47,350
TCS	3,200	CE	8.0	3,007	24,77,400
RELIANCE	2,500	CE	26.7	2,410	52,65,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,100	PE	16.2	2,144	5,38,250
ACC	2,000	PE	5.3	2,144	4,68,500
ACC	2,160	PE	37.6	2,144	3,92,750
M&M	1,100	PE	5.1	1,165	19,79,600
ITC	280	PE	0.8	295	84,92,800
ACC	2,140	PE	28.4	2,144	2,90,500
ACC	1,900	PE	2.6	2,144	2,61,750
AMBUJACEM	360	PE	0.9	371	39,83,400
COALINDIA	190	PE	2.5	193	25,87,200
AMBUJACEM	365	PE	1.6	371	36,72,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	395	CE	3,51,000	3410%	12.5
HCLTECH	890	CE	4,58,500	849%	12.0
TATACONSUM	830	CE	2,17,800	591%	3.8
BEL	275	CE	1,59,600	500%	0.6
BSOFT	310	CE	2,26,200	444%	12.4
WIPRO	390	CE	2,88,000	424%	15.2
GMRINFRA	46	CE	1,12,500	400%	0.1
HCLTECH	880	CE	5,33,400	293%	16.1
FEDERALBNK	111	CE	1,10,000	267%	0.2
TATACONSUM	840	CE	1,01,700	265%	2.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUBANK	470	PE	1,31,000	13000%	0.8
SYNGENE	600	PE	1,27,000	3075%	11.2
ABCAPITAL	77	PE	1,67,400	3000%	0.3
PETRONET	227	PE	1,53,000	1600%	4.1
TATACONSUM	780	PE	3,65,400	1524%	10.3
HINDUNILVR	2,540	PE	1,17,600	1352%	35.6
RECLTD	117	PE	1,20,000	900%	0.5
CONCOR	680	PE	1,52,000	533%	16.9
BEL	245	PE	4,33,200	533%	6.5
TATACONSUM	770	PE	2,03,400	381%	7.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,000	CE	29,532	57.2
TCS	3,100	CE	25,401	20.9
RELIANCE	2,400	CE	24,143	65.8
RELIANCE	2,500	CE	20,979	26.7
TATAMOTORS	440	CE	19,423	12.9
TCS	3,200	CE	18,985	8.0
HINDUNILVR	2,600	CE	17,547	36.5
TATASTEEL	900	CE	16,440	20.9
MARUTI	8,700	CE	15,504	222.2
HDFCBANK	1,400	CE	14,882	12.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,000	PE	18,090	49.5
RELIANCE	2,400	PE	16,314	55.1
ACC	2,100	PE	13,101	16.2
TCS	2,900	PE	12,202	18.0
RELIANCE	2,300	PE	9,678	20.4
HDFCBANK	1,360	PE	9,031	20.6
TATASTEEL	900	PE	8,789	34.8
HINDUNILVR	2,500	PE	8,519	22.9
ACC	2,140	PE	8,267	28.4
RELIANCE	2,200	PE	7,770	6.1

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## 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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