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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	16,520	94,00,200	1,08,86,100	-0.4	1.29	16140
PREVIOUS	16,347	1,09,72,700	89,55,700	6.95	1.18	
% CHANGE	1.06%	-14.33%	21.55%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and traded above 16500 levels
- Nifty added 180 points to close at 16520.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 16500PE and Reduction in 16400CE.
- PCR OI stands at 1.29 compared to 1.18 in the previous trading session.
- Nifty to trade with a support of 16140.

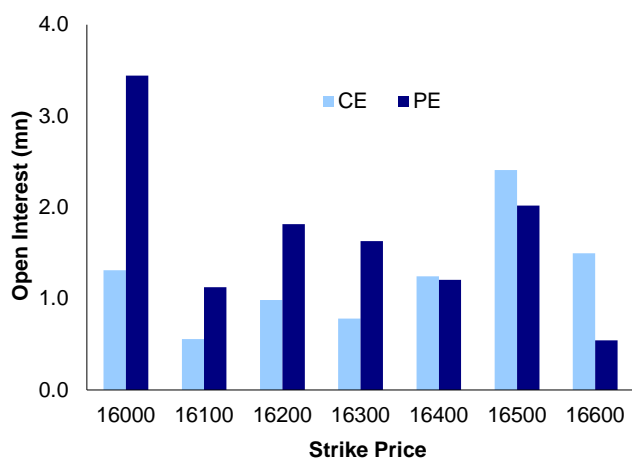
NIFTY LEVELS

15800 15915 16000 16140 16376 16522

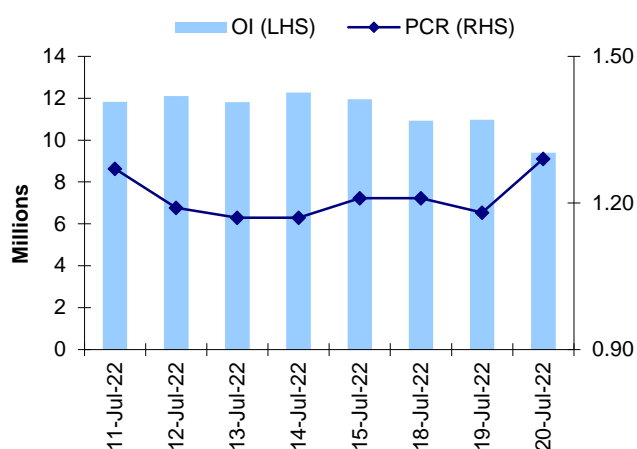
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide open interest is 1,118,544Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAVINFLUOR	23.0%	4,97,925	-1.2%
ASTRAL	20.8%	7,96,125	-0.9%
FSL	16.0%	1,41,33,600	5.6%
PERSISTENT	11.8%	8,12,400	5.6%
COFORGE	11.1%	11,20,050	3.6%
ICICIGI	9.9%	33,39,225	-4.2%
IEX	9.8%	6,09,93,750	-0.4%
GUJGASLTD	9.4%	43,25,000	0.8%
MCX	9.3%	35,88,800	3.1%
HDFCLIFE	9.1%	3,01,44,400	-2.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NBCC	-8.9%	1,66,50,000	2.4%
HINDUNILVR	-8.1%	1,30,54,500	1.4%
ONGC	-8.1%	7,31,57,700	3.6%
HAL	-7.8%	24,12,525	0.4%
GODREJPROP	-6.6%	36,96,550	1.9%
BAJAJFINSV	-5.2%	11,39,050	-0.2%
BSOFT	-5.1%	50,02,400	2.3%
ABFRL	-5.0%	1,03,66,200	-0.7%
HCLTECH	-4.7%	2,41,29,000	3.1%
ESCORTS	-4.4%	20,02,550	-1.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,10,41,036	2,76,761	2,503
HDFCBANK	1,01,73,931	1,38,789	1,365
TCS	34,02,251	1,06,936	3,165
HINDUNILVR	40,12,897	1,04,222	2,605
SBIN	1,92,80,117	97,842	509
AXISBANK	1,16,20,331	82,337	706
ONGC	6,03,17,150	80,731	133
TATAMOTORS	1,71,54,184	78,383	453
TATASTEEL	77,08,865	71,814	928

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	200	CE	2.2	198	2,02,86,000
ONGC	140	CE	1.2	133	2,02,35,600
ITC	300	CE	3.2	299	2,63,32,800
NTPC	150	CE	1.5	151	1,64,95,800
POWERGRID	220	CE	0.4	210	1,48,55,400
ONGC	150	CE	0.5	133	1,55,42,450
DRREDDY	4,600	CE	35.6	4,471	3,55,750
HCLTECH	1,000	CE	1.0	918	30,13,500
BPCL	320	CE	4.0	317	21,47,400
ONGC	135	CE	2.6	133	1,09,84,050

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,100	PE	6.3	2,166	4,12,500
ACC	2,000	PE	2.0	2,166	3,93,250
ACC	2,160	PE	16.9	2,166	3,89,500
M&M	1,100	PE	2.6	1,165	20,56,600
ITC	280	PE	0.4	299	92,32,000
GAIL	140	PE	2.0	142	25,13,200
AMBUJACEM	360	PE	0.8	368	44,80,200
AMBUJACEM	365	PE	1.4	368	44,44,200
ACC	2,140	PE	11.1	2,166	2,34,000
TATAMOTORS	400	PE	0.7	455	52,75,350

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCLIFE	525	CE	2,10,100	9450%	8.9
PEL	1,820	CE	2,04,600	5214%	24.2
FEDERALBNK	122	CE	2,30,000	2200%	0.1
FEDERALBNK	121	CE	1,90,000	1800%	0.1
ICICIGI	1,240	CE	1,52,575	1182%	12.5
HDFCLIFE	520	CE	3,12,400	914%	12.1
HDFCLIFE	530	CE	9,47,100	736%	6.6
ICICIGI	1,260	CE	2,85,175	654%	8.1
L&TFH	81	CE	2,58,796	625%	0.2
BATAINDIA	1,880	CE	1,85,075	410%	13.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PEL	1,740	PE	1,15,225	41800%	19.3
SBILIFE	1,180	PE	1,58,250	2914%	12.3
SBIN	505	PE	9,40,500	1923%	5.9
FSL	107	PE	1,61,200	1450%	2.0
CIPLA	980	PE	1,43,000	1194%	13.6
VEDL	248	PE	1,82,900	973%	5.0
BANDHANBNK	295	PE	1,45,800	800%	17.5
ITC	302	PE	1,18,400	640%	6.4
SBIN	510	PE	11,23,500	575%	8.2
FSL	110	PE	3,69,200	545%	3.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	70,877	48.4
RELIANCE	2,600	CE	46,462	15.7
TCS	3,200	CE	37,265	26.5
ITC	300	CE	26,249	3.2
INFY	1,520	CE	24,916	22.8
TECHM	1,040	CE	23,798	15.0
RELIANCE	2,540	CE	22,814	31.4
HINDUNILVR	2,600	CE	22,645	37.0
VEDL	250	CE	22,226	9.2
TCS	3,100	CE	22,076	79.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	30,585	11.8
RELIANCE	2,500	PE	25,570	44.0
TCS	3,100	PE	16,538	15.5
RELIANCE	2,300	PE	13,634	2.9
TCS	3,000	PE	11,316	4.7
RELIANCE	2,440	PE	10,532	20.3
HDFCBANK	1,360	PE	9,972	11.6
VEDL	250	PE	9,946	5.6
RELIANCE	2,360	PE	9,836	6.3
INFY	1,500	PE	9,627	19.4

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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