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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	13,774	1,28,78,475	60,42,150	14.05	1.66	13208
PREVIOUS	13,754	1,28,12,925	46,40,750	14.4	1.72	
% CHANGE	0.14%	0.51%	30.20%	-	-	

OUTLOOK

Nifty

- Nifty recovered sharply in the second half after a negative opening.
- Nifty added 19 points to close at 13760.
- OI concentration seen in 14000CE and 13000PE
- Addition witnessed in 14000CE and 13700PE.
- PCR OI stands at 1.66 compared to 1.72 in the previous trading session.
- Nifty to trade with a support of 13208.

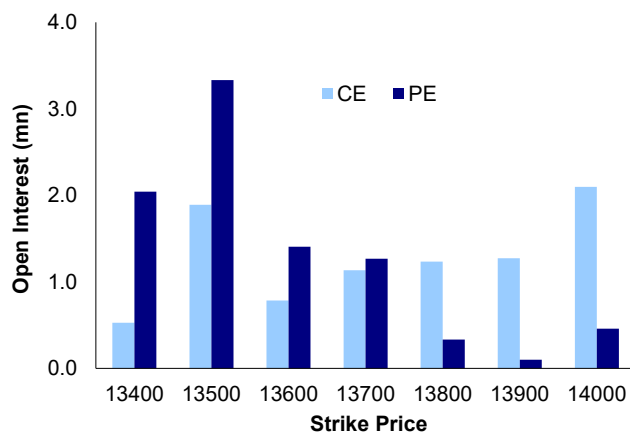
NIFTY LEVELS

13208	13364	13491	13558	13679	13841
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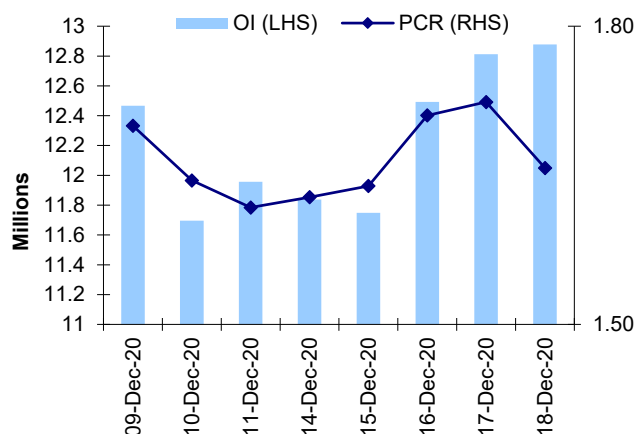
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 503,362Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COFORGE	22.8%	6,09,750	1.8%
CUMMINSIND	14.1%	21,76,800	3.9%
SAIL	10.0%	11,08,65,000	0.4%
AMARAJABAT	9.7%	19,21,000	1.9%
TATASTEEL	7.8%	4,04,09,000	-0.6%
IOC	7.5%	5,92,71,500	-1.5%
PETRONET	7.4%	1,38,54,000	-0.6%
MFSL	7.4%	86,76,200	-1.6%
APOLLOTYRE	7.1%	1,06,30,000	-3.1%
RBLBANK	6.9%	1,63,17,600	-3.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DRREDDY	-16.7%	30,40,750	3.1%
CHOLAFIN	-10.3%	47,32,500	0.2%
JUBLFOOD	-9.3%	16,99,750	-1.7%
AMBUJACEM	-7.8%	1,83,33,000	1.7%
GAIL	-6.8%	2,61,56,800	0.9%
SRF	-6.4%	3,89,125	0.5%
M&MFIN	-5.8%	1,34,00,456	-0.3%
VOLTAS	-5.3%	25,69,000	0.7%
TATAPOWER	-5.2%	9,08,41,500	1.1%
ACC	-5.0%	30,26,000	0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
DRREDDY	37,05,133	1,92,561	5,229
TCS	60,76,692	1,74,628	2,861
RELIANCE	85,22,215	1,68,874	1,992
HDFCBANK	1,14,97,959	1,62,815	1,411
TATASTEEL	2,53,51,506	1,60,517	631
LT	1,03,15,248	1,32,557	1,282
ASIANPAINT	44,02,604	1,14,566	2,602
ICICIBANK	2,17,35,833	1,11,654	517
AXISBANK	1,73,01,814	1,04,593	610

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	400	CE	0.9	364	70,68,800
IOC	100	CE	1.2	94	100,89,000
GAIL	130	CE	3.0	125	46,90,900
BPCL	400	CE	12.5	394	50,00,400
TATAMOTORS	200	CE	1.8	181	107,90,100
TCS	3,000	CE	17.6	2,868	10,35,300
ONGC	105	CE	2.0	99	72,38,000
COALINDIA	150	CE	1.5	142	42,84,600
ITC	220	CE	3.4	215	123,96,800
SUNPHARMA	600	CE	7.0	577	53,97,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	2,400	PE	8.2	2,607	5,20,800
SBIN	250	PE	1.4	272	64,14,000
SBIN	240	PE	0.8	272	54,87,000
TATAMOTORS	180	PE	6.4	181	43,94,700
TATASTEEL	600	PE	6.7	634	26,16,300
SBIN	270	PE	6.5	272	48,75,000
SBIN	260	PE	3.1	272	44,10,000
TCS	2,700	PE	8.5	2,868	3,50,700
TCS	2,800	PE	24.4	2,868	3,40,200
MARUTI	7,000	PE	29.2	7,588	1,48,700

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BERGEPAIN	750	CE	2,35,400	872.7%	5.3
PIDILITIND	1,740	CE	1,45,000	437.0%	37.8
DRREDDY	5,250	CE	1,01,000	392.7%	147.3
PIDILITIND	1,800	CE	2,54,000	313.0%	17.7
NATIONALUM	51	CE	2,21,000	225.0%	0.4
SRTRANSFIN	1,040	CE	1,35,401	212.3%	38.5
SAIL	62	CE	62,70,000	166.1%	1.2
INDIGO	1,750	CE	3,80,000	164.8%	26.9
INFY	1,240	CE	13,23,000	161.6%	12.1
SAIL	57	CE	18,24,000	159.5%	2.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	370	PE	3,55,200	517%	10.7
TCS	2,850	PE	2,48,700	476%	43.0
INFY	1,180	PE	6,00,000	352%	20.2
TCS	2,900	PE	2,11,800	344%	70.4
HCLTECH	900	PE	2,40,100	285%	24.5
WIPRO	365	PE	2,68,800	171%	7.7
TECHM	930	PE	1,11,600	116%	21.6
BEL	122	PE	2,43,200	113%	6.3
SAIL	57	PE	38,00,000	111%	2.3
TATAPOWER	78	PE	2,70,000	100%	3.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,200	CE	35,479	24.3
TCS	2,900	CE	20,502	41.9
TCS	3,000	CE	17,201	17.6
RELIANCE	2,000	CE	16,984	49.0
INFY	1,240	CE	13,198	12.1
INFY	1,180	CE	12,104	33.6
RELIANCE	2,100	CE	10,828	16.7
DRREDDY	5,200	CE	10,575	167.2
INFY	1,220	CE	10,095	17.2
RELIANCE	2,050	CE	9,588	29.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
AXISBANK	600	PE	6,295	12.5
RELIANCE	1,950	PE	5,872	28.9
RELIANCE	1,900	PE	5,695	15.0
INFY	1,120	PE	5,189	5.4
INFY	1,180	PE	5,019	20.2
TCS	2,800	PE	4,942	24.4
INFY	1,160	PE	4,921	12.6
INFY	1,140	PE	4,673	8.1
HDFCBANK	1,400	PE	4,658	17.4
KOTAKBANK	1,900	PE	4,653	19.2

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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