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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	16,648	1,23,97,300	62,52,300	11.65	1.40	16190
PREVIOUS	16,632	46,98,000	74,60,850	-1.65	1.14	
% CHANGE	0.09%	163.88%	-16.20%	-		

OUTLOOK

Nifty

- Nifty opened flat and traded in a small range though the day.
- Nifty added 2 points to close at 16636.
- OI concentration seen in 16500CE and 16000PE.
- Activity witnessed in 16700 strike.
- PCR OI stands at 1.40.
- Nifty to trade with a support of 16190.

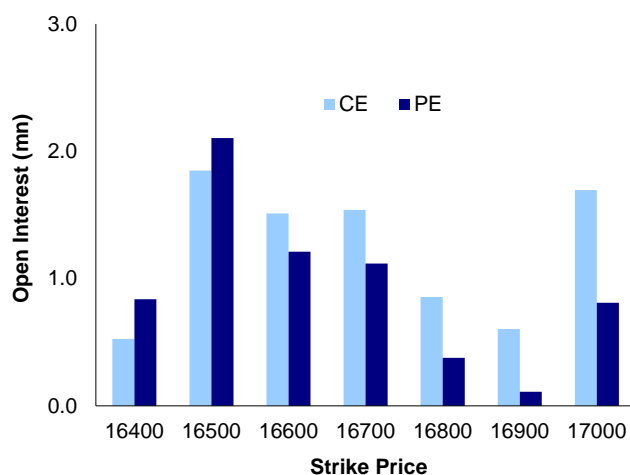
NIFTY LEVELS

16190 16313 16418 16577 16668 16807

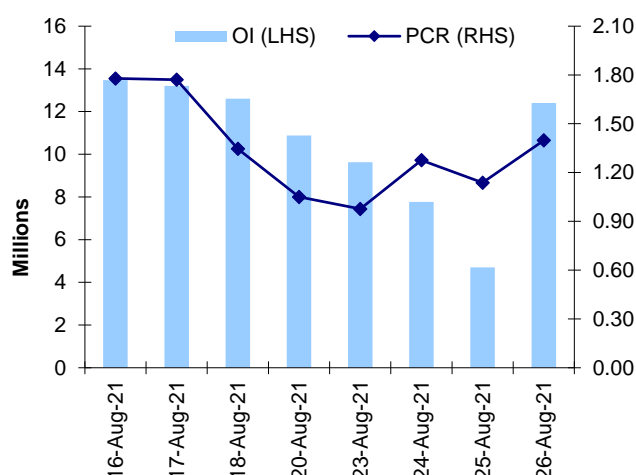
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 506,391Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANBK	182.6%	6,13,17,000	1.2%
FEDERALBNK	80.2%	8,09,70,000	-2.8%
MOTHERSUMI	60.7%	3,04,64,000	0.9%
CIPLA	45.0%	1,22,01,150	-0.1%
HINDUNILVR	42.4%	71,07,000	0.8%
NTPC	41.8%	5,93,82,600	-1.1%
LTI	39.0%	6,65,700	1.0%
KOTAKBANK	36.9%	1,62,14,400	0.0%
TRENT	34.7%	13,48,500	2.7%
INFY	34.3%	2,77,89,000	-0.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GODREJPROP	-3.1%	18,66,800	1.7%
NATIONALUM	-1.5%	6,87,99,000	-3.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	85,79,105	1,91,338	2,230
BHARTIARTL	2,58,31,904	1,53,682	587
TATASTEEL	91,57,898	1,26,138	1,375
HDFCBANK	55,59,501	86,691	1,555
MARUTI	11,99,429	79,472	6,609
ICICIBANK	1,07,56,731	74,922	699
KOTAKBANK	43,82,577	74,652	1,698
TCS	19,02,533	69,756	3,672
ADANIENT	46,78,919	69,145	1,476

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	140	CE	2.4	134	80,38,800
TATAMOTORS	300	CE	8.8	285	137,91,150
ITC	210	CE	3.1	205	182,81,600
MARUTI	7,000	CE	78.6	6,637	3,21,300
HDFCBANK	1,600	CE	23.2	1,557	18,88,700
HDFCBANK	1,560	CE	37.0	1,557	18,82,100
RELIANCE	2,300	CE	34.5	2,235	27,81,250
ASIANPAINT	3,100	CE	67.7	3,045	4,17,000
HEROMOTOCO	2,800	CE	25.8	2,654	4,27,200
AUROPHARMA	700	CE	39.8	702	13,65,650

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,000	PE	34.6	1,003	8,57,700
DRREDDY	4,500	PE	112.7	4,522	1,78,125
KOTAKBANK	1,700	PE	42.1	1,706	8,44,800
ITC	200	PE	2.2	205	87,96,800
MARUTI	6,500	PE	136.4	6,637	1,63,300
TCS	3,500	PE	35.4	3,679	4,20,000
SBIN	400	PE	8.9	412	41,88,000
ITC	210	PE	7.4	205	81,53,600
ITC	205	PE	4.2	205	76,19,200
CIPLA	900	PE	21.4	912	5,15,450

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CANBK	155	CE	12,25,800	11250%	5.9
BHARTIARTL	590	CE	7,34,847	4863%	22.3
JSWSTEEL	670	CE	1,10,700	4000%	34.2
BHARTIARTL	605	CE	2,25,822	3967%	16.1
NTPC	112	CE	2,50,800	2100%	2.7
TRENT	960	CE	1,21,075	1756%	41.7
FEDERALBNK	79	CE	3,40,000	1600%	3.0
TRENT	1,000	CE	1,76,900	1256%	27.1
NTPC	118	CE	1,48,200	1200%	1.2
M&MFIN	175	CE	1,72,000	975%	1.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CANBK	130	PE	7,39,800	13600%	0.8
AMBUJACEM	370	PE	1,14,000	3700%	3.9
NTPC	112	PE	1,59,600	2700%	4.6
CANBK	160	PE	1,24,200	2200%	10.2
NTPC	108	PE	1,08,300	1800%	2.5
BHARTIARTL	540	PE	4,64,601	1693%	5.7
BPCL	500	PE	4,77,000	1162%	38.5
POWERGRID	160	PE	2,23,986	950%	1.1
PNB	50	PE	20,80,000	665%	13.9
ZEEL	215	PE	1,35,000	543%	48.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	CE	26,218	34.5
RELIANCE	2,240	CE	21,577	59.0
RELIANCE	2,200	CE	17,508	79.1
HINDUNILVR	2,700	CE	13,764	58.6
HDFCBANK	1,560	CE	10,694	37.0
RELIANCE	2,400	CE	9,745	14.0
RELIANCE	2,220	CE	9,382	68.6
HDFCBANK	1,600	CE	9,369	23.2
HDFCLIFE	700	CE	8,915	19.4
RELIANCE	2,260	CE	8,575	49.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	8,692	43.3
RELIANCE	2,100	PE	5,252	14.8
BHARTIARTL	600	PE	3,764	27.9
RELIANCE	2,220	PE	2,861	52.6
SBIN	400	PE	2,728	8.9
MARUTI	6,500	PE	2,718	136.4
TATASTEEL	1,300	PE	2,559	33.5
HDFCBANK	1,540	PE	2,519	28.8
BHARTIARTL	590	PE	2,512	22.2
HDFCBANK	1,560	PE	2,412	38.5

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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