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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	16,621	1,07,26,350	1,21,55,200	-6.8	1.29	16440
PREVIOUS	16,508	1,03,92,850	1,13,29,300	-13.9	1.27	
% CHANGE	0.69%	3.21%	7.29%	-	-	

OUTLOOK

Nifty

- Nifty opened negative but recovered in the second half to close above 16600.
- Nifty added 105 points to close at 16628.
- OI concentration seen in 17500CE and 16000PE.
- Addition witnessed in 16500PE and Reduction in 16900CE.
- PCR OI stands at 1.29 compared to 1.27 in the previous trading session.
- Nifty to trade with a support of 1644S0.

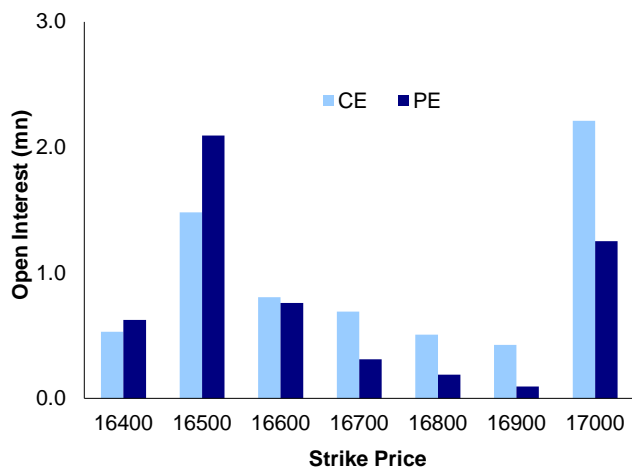
NIFTY LEVELS

16200 16316 16440 16657 16849 17033

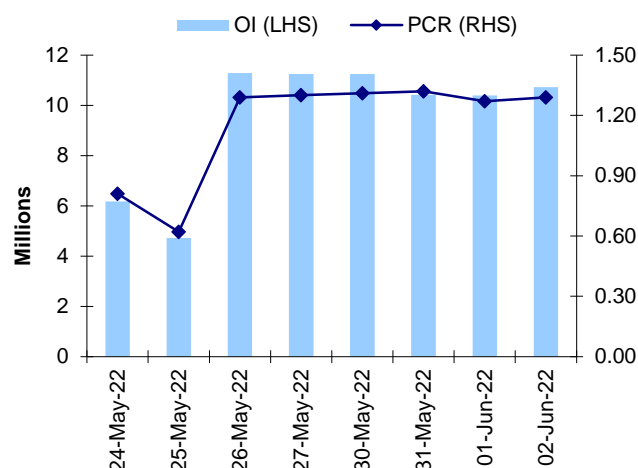
Stocks

- **Sector:** - Oil&Gas stocks traded positive.
- Market wide open interest is 660,808Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABBOTINDIA	32.1%	36,105	3.4%
COROMANDEL	25.4%	16,65,775	-0.8%
APOLLOHOSP	12.2%	20,96,125	-5.0%
FEDERALBNK	11.2%	8,05,00,000	3.0%
INTELLECT	9.0%	10,02,000	2.0%
METROPOLIS	8.6%	7,62,400	-1.1%
BIOCON	7.0%	1,39,72,500	-1.5%
POLYCAB	7.0%	5,37,600	1.9%
BSOFT	6.5%	34,29,400	1.1%
BALRAMCHIN	6.3%	73,28,000	-1.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ATUL	-9.0%	96,075	0.4%
HAL	-7.3%	19,65,075	0.2%
ABFRL	-5.0%	1,03,97,400	-0.2%
ASTRAL	-4.6%	8,70,375	-2.5%
BERGEPAIN	-4.6%	56,34,200	3.6%
CUMMINSIND	-4.3%	12,73,200	-0.1%
NAVINFLUOR	-4.2%	3,26,925	-2.7%
ASIANPAINT	-3.8%	61,59,500	2.0%
PIDILITIND	-3.8%	34,57,000	1.8%
CROMPTON	-3.4%	27,11,600	1.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,02,11,408	2,75,841	2,724
ADANIPOWER	5,36,27,093	1,60,189	295
TCS	26,57,939	90,541	3,423
TATASTEEL	79,17,704	84,836	1,082
ICICIBANK	1,09,49,759	81,846	750
HDFCBANK	57,37,510	79,380	1,385
HDFC	28,73,032	65,941	2,290
TATAMOTORS	1,27,42,438	56,024	439
KOTAKBANK	26,64,301	49,615	1,858

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	2.5	152	1,77,94,700
COALINDIA	200	CE	6.0	197	55,73,400
BAJAJ-AUTO	4,000	CE	12.0	3,541	4,87,500
AMBUJACEM	380	CE	4.0	374	70,63,500
ONGC	155	CE	4.4	152	55,70,950
ITC	300	CE	1.4	274	1,09,98,400
ACC	2,300	CE	20.3	2,207	3,19,250
CIPLA	1,000	CE	24.5	987	11,31,000
ITC	280	CE	4.8	274	1,08,57,600
TATASTEEL	1,100	CE	25.2	1,031	37,33,625

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	1,000	PE	18.7	1,046	18,55,700
AMBUJACEM	370	PE	3.2	374	43,51,500
AMBUJACEM	360	PE	1.3	374	32,32,500
HEROMOTOCO	2,500	PE	31.9	2,665	2,01,300
TATAMOTORS	400	PE	4.6	441	37,80,525
ONGC	150	PE	4.8	152	21,63,700
RELIANCE	2,600	PE	40.0	2,718	13,05,500
TATASTEEL	1,000	PE	36.1	1,031	13,13,675
AMBUJACEM	350	PE	0.8	374	21,66,000
ITC	260	PE	2.6	274	36,83,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
FEDERALBNK	101	CE	2,50,000	2400%	0.9
PNB	48	CE	3,52,000	2100%	0.1
BERGEPAIN	630	CE	2,67,300	872%	20.6
BANKBARODA	130	CE	5,03,100	378%	0.3
FEDERALBNK	115	CE	1,70,000	325%	0.2
M&MFIN	215	CE	3,76,000	309%	0.9
CUB	155	CE	2,55,000	295%	2.6
CUB	147	CE	1,39,400	273%	4.8
BANKBARODA	120	CE	48,84,750	249%	0.8
APOLLOHOSP	3,800	CE	1,27,250	243%	115.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PFC	112	PE	1,11,600	1700%	3.1
BIOCON	305	PE	1,05,800	1433%	5.1
RELIANCE	2,680	PE	2,30,750	437%	68.5
IGL	330	PE	1,11,375	376%	2.9
M&MFIN	185	PE	1,08,000	350%	7.2
RELIANCE	2,720	PE	1,42,000	327%	87.6
GMRINFRA	27	PE	1,80,000	300%	0.1
FEDERALBNK	92	PE	4,60,000	283%	3.4
INDHOTEL	205	PE	2,45,342	281%	1.8
BANKBARODA	102	PE	5,03,100	274%	5.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	45,118	93.4
RELIANCE	2,800	CE	28,644	51.0
TCS	3,400	CE	18,669	97.8
RELIANCE	2,900	CE	17,644	25.3
INFY	1,500	CE	17,539	48.3
RELIANCE	2,720	CE	15,347	83.8
TATASTEEL	1,100	CE	14,344	25.2
RELIANCE	3,000	CE	13,411	12.3
RELIANCE	2,680	CE	12,856	104.1
ASIANPAINT	2,900	CE	11,607	101.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	PE	12,796	77.4
RELIANCE	2,600	PE	12,593	40.0
RELIANCE	2,500	PE	9,243	20.3
RELIANCE	2,400	PE	7,538	11.3
RELIANCE	2,680	PE	6,573	68.5
RELIANCE	2,640	PE	6,370	52.2
RELIANCE	2,660	PE	6,027	60.2
APOLLOHOSP	3,600	PE	4,686	146.7
TCS	3,400	PE	4,611	73.7
INFY	1,500	PE	3,931	39.3

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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