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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	16,261	1,17,27,100	73,09,700	2.8	1.75	<b>15810</b>
PREVIOUS	16,147	1,16,34,750	87,91,250	16.5	1.59	
% CHANGE	0.71%	0.79%	-16.85%	-	-	

## OUTLOOK

### Nifty

- Nifty continued to gain for the third consecutive day as it gained above 16250 levels.
- Nifty added 128 points to close at 16258.
- OI concentration seen in 16500CE and 15000PE
- Addition witnessed in 16200PE and Reduction in 16000CE.
- PCR OI stands at 1.75 compared to 1.59 in the previous trading session.
- Nifty to trade with a support of 15810.

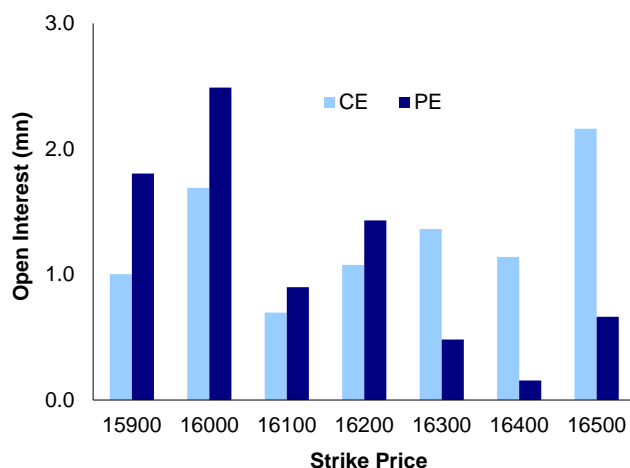
### NIFTY LEVELS

15810    15944    16050    16180    16276    16448

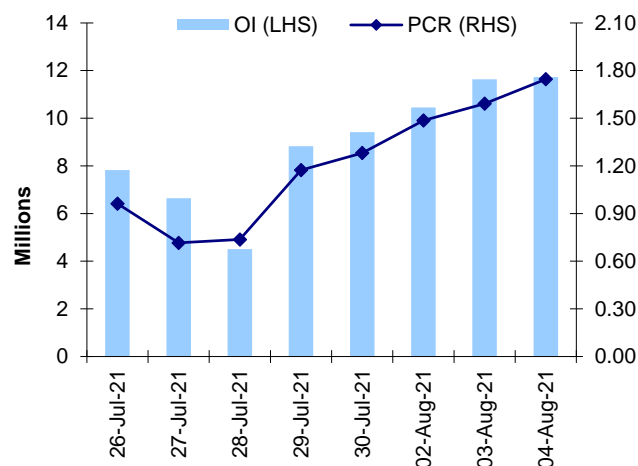
### Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide-open interest is 820,770Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COFORGE	176.2%	14,57,000	-4.9%
BOSCHLTD	24.1%	1,78,500	1.4%
RBLBANK	15.6%	4,10,00,200	-3.4%
INDUSTOWER	15.4%	1,78,58,400	-7.0%
PETRONET	12.6%	2,73,63,000	-2.4%
RAMCOCEM	12.1%	15,51,250	-3.0%
GRANULES	11.7%	1,08,03,500	1.3%
IBULHSGFIN	11.5%	4,14,81,100	-5.0%
BEL	11.2%	2,61,78,200	-3.7%
COROMANDEL	11.1%	17,76,250	-2.4%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KOTAKBANK	-12.4%	1,49,55,600	3.8%
ASTRAL	-11.7%	2,12,300	0.8%
HDFCBANK	-8.0%	2,72,39,300	2.1%
HAVELLS	-6.8%	36,11,500	0.2%
MPHASIS	-6.8%	8,07,950	-1.1%
BRITANNIA	-6.2%	17,20,600	0.1%
TCS	-5.8%	95,68,200	-0.3%
TORNTPOWER	-5.6%	28,93,500	1.6%
LUPIN	-5.5%	58,15,700	0.7%
PEL	-4.8%	29,79,625	1.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	12,97,61,158	5,90,442	457
HDFC	96,04,932	2,54,295	2,676
ICICIBANK	2,87,30,606	2,03,940	715
HDFCBANK	1,10,26,974	1,61,318	1,465
TATASTEEL	1,12,89,435	1,60,922	1,416
RELIANCE	60,77,861	1,27,828	2,104
BHARTIARTL	2,14,14,510	1,23,765	574
KOTAKBANK	70,04,160	1,21,254	1,750
TCS	29,29,598	96,116	3,274

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	2.7	145	97,02,000
BOSCHLTD	16,000	CE	367.9	15,466	37,450
DRREDDY	5,000	CE	53.5	4,770	7,06,500
NTPC	120	CE	1.8	118	105,27,900
ITC	220	CE	1.4	209	267,61,600
IOC	110	CE	1.1	104	92,69,000
ITC	210	CE	3.6	209	210,78,400
IBULHSGFIN	300	CE	7.1	271	55,14,900
BAJAJ-AUTO	4,000	CE	35.0	3,846	2,30,250
HDFCBANK	1,500	CE	14.8	1,468	29,83,750

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
CIPLA	900	PE	17.9	936	10,10,100
ZEEL	200	PE	7.7	202	46,38,000
INDUSINDBK	1,000	PE	22.1	1,019	9,85,500
ITC	200	PE	1.0	209	89,79,200
HDFC	2,500	PE	10.3	2,677	7,43,100
TATAMOTORS	300	PE	11.4	299	61,38,900
TATAPOWER	120	PE	1.4	132	80,32,500
SBIN	430	PE	4.8	458	50,28,000
SBIN	420	PE	3.4	458	50,17,500
DRREDDY	4,500	PE	40.0	4,770	1,89,750

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDUSTOWER	215	CE	1,82,000	6400%	6.2
IDEA	6	CE	1,89,00,000	5300%	0.8
GRANULES	405	CE	1,64,300	3433%	10.3
GRANULES	415	CE	1,06,950	3350%	7.4
ICICIPRULI	750	CE	1,53,000	3300%	2.9
ICICIPRULI	690	CE	1,57,500	1400%	13.7
INDUSTOWER	210	CE	3,10,800	1288%	8.2
RBLBANK	185	CE	32,85,700	885%	6.3
MUTHOOTFIN	1,800	CE	4,41,000	626%	13.0
ICICIPRULI	680	CE	4,78,500	579%	17.4

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDUSTOWER	180	PE	5,04,000	8900%	1.7
HDFC	2,650	PE	3,66,900	4996%	43.1
ICICIBANK	710	PE	13,59,875	4021%	13.7
ICICIBANK	730	PE	1,03,125	2400%	24.9
IDEA	2	PE	16,10,000	2200%	0.1
ICICIBANK	720	PE	4,62,000	1361%	18.8
SBIN	465	PE	4,03,500	1316%	19.4
SBIN	480	PE	2,07,000	1280%	29.8
SBIN	470	PE	4,12,500	1275%	22.1
GRANULES	400	PE	1,84,450	1090%	23.0

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	450	CE	69,645	19.4
SBIN	460	CE	66,067	14.7
SBIN	470	CE	47,825	10.8
SBIN	500	CE	40,935	4.4
SBIN	480	CE	39,723	7.7
HDFC	2,700	CE	28,585	43.4
RELIANCE	2,100	CE	25,684	41.7
HDFCBANK	1,460	CE	23,609	28.9
HDFC	2,650	CE	22,278	68.3
SBIN	440	CE	21,664	25.4

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	440	PE	26,307	7.4
SBIN	430	PE	20,116	4.8
SBIN	450	PE	18,631	11.1
SBIN	400	PE	15,491	1.7
SBIN	420	PE	14,805	3.4
SBIN	460	PE	12,669	16.1
HDFC	2,600	PE	10,019	26.9
SBIN	445	PE	9,446	9.1
RELIANCE	2,100	PE	8,787	36.0
SBIN	410	PE	8,389	2.3

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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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