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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	16,429	1,12,07,500	1,06,96,150	13.25	1.31	16200
PREVIOUS	16,581	1,10,70,200	90,28,250	12.25	1.32	
% CHANGE	-0.92%	1.24%	18.47%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and stooped lower through the day
- Nifty lost 153 points to close at 16416.
- OI concentration seen in 17000CE and 16000PE.
- Activity witnessed in 16400 strike.
- PCR OI stands at 1.31 compared to 1.32 in the previous trading session.
- Nifty to trade with a support of 16200.

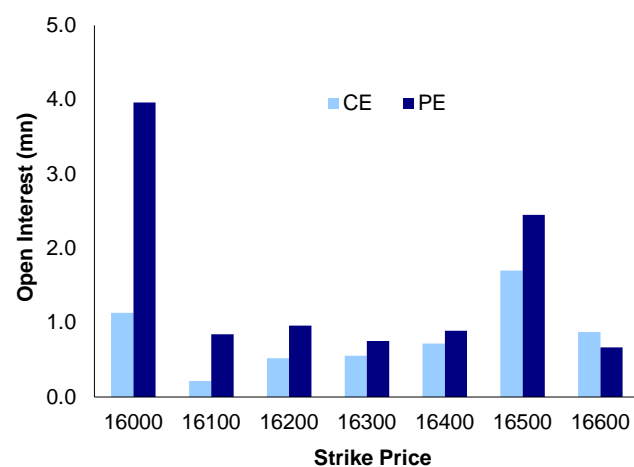
NIFTY LEVELS

16200 16316 16440 16657 16849 17033

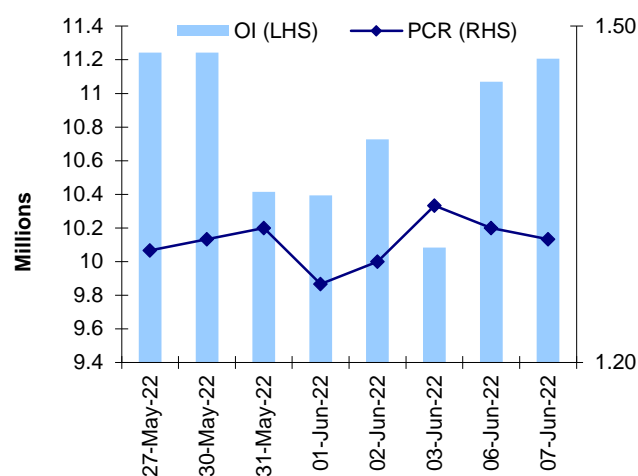
Stocks

- **Sector:** - Most sectors traded in the red.
- Market wide open interest is 959,909Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DALBHARAT	21.3%	14,47,000	-3.5%
DELTACORP	17.5%	1,95,89,100	-2.8%
HAL	13.2%	21,77,875	0.6%
GUJGASLTD	12.0%	22,56,250	-4.6%
ACC	10.7%	32,75,000	0.0%
PETRONET	9.2%	2,00,85,000	0.6%
IOC	8.7%	3,86,75,000	0.6%
LTTS	6.3%	14,70,000	-1.3%
COALINDIA	5.5%	3,25,08,000	1.4%
GAIL	5.3%	3,00,85,200	1.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HONAUT	-7.4%	13,080	3.4%
LICHSGFIN	-6.1%	1,75,94,000	-3.9%
AUBANK	-5.2%	29,43,500	0.2%
APOLLOTYRE	-5.1%	1,53,01,000	-2.3%
RAIN	-4.7%	67,13,000	-0.3%
BALKRISIND	-4.7%	11,87,900	-1.0%
PIIND	-4.6%	17,41,000	-3.0%
INDHOTEL	-4.5%	2,08,66,136	1.0%
IPCALAB	-4.2%	9,95,300	0.0%
BAJAJ-AUTO	-3.9%	25,65,000	0.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	57,03,333	1,58,155	2,773
ONGC	6,14,11,715	98,729	162
TCS	23,08,256	77,907	3,363
MARUTI	9,91,192	76,327	7,809
ICICIBANK	99,38,912	73,251	735
HDFCBANK	51,26,983	69,851	1,363
TITAN	32,55,286	68,501	2,101
CHENNPETRO	1,83,87,025	68,102	369
ULTRACEMCO	12,03,977	66,142	5,555

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	5.5	162	2,21,64,450
ONGC	165	CE	3.3	162	1,48,37,900
COALINDIA	210	CE	2.2	198	85,09,200
COALINDIA	200	CE	5.5	198	70,35,000
NTPC	160	CE	2.7	158	1,64,61,600
ULTRACEMCO	6,000	CE	54.0	5,580	5,10,600
ITC	300	CE	1.0	274	1,41,50,400
ONGC	170	CE	2.2	162	71,37,900
HINDALCO	420	CE	9.0	405	58,14,675
ITC	280	CE	4.2	274	1,28,38,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,300	PE	17.4	2,575	9,25,200
ACC	2,100	PE	26.9	2,143	5,65,500
M&M	1,000	PE	16.0	1,043	17,20,600
ONGC	160	PE	4.1	162	46,08,450
ONGC	140	PE	0.7	162	38,80,800
ONGC	150	PE	1.6	162	37,49,900
AMBUJACEM	370	PE	7.5	365	48,58,500
AMBUJACEM	360	PE	2.8	365	43,21,500
ONGC	155	PE	2.5	162	27,75,850
ONGC	145	PE	1.0	162	26,21,850

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ONGC	182	CE	1,50,150	1200%	0.8
DELTACORP	195	CE	2,30,000	488%	11.1
DELTACORP	190	CE	2,13,900	481%	13.9
GLENMARK	380	CE	1,34,550	409%	16.8
TITAN	2,100	CE	1,98,375	360%	76.5
HINDPETRO	220	CE	2,26,800	320%	15.4
ONGC	195	CE	2,07,900	315%	0.4
ONGC	165	CE	1,48,37,900	304%	3.3
DELTACORP	200	CE	14,51,300	285%	8.6
TITAN	2,150	CE	2,55,750	255%	52.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ONGC	172	PE	1,27,050	1550%	12.7
ONGC	162	PE	6,62,200	912%	5.4
LAURUSLABS	540	PE	1,03,500	619%	17.5
ONGC	165	PE	12,62,800	390%	6.9
ONGC	160	PE	46,08,450	387%	4.1
ONGC	157	PE	12,62,800	382%	3.2
DELTACORP	195	PE	5,08,300	360%	8.6
GUJGASLTD	480	PE	1,25,000	300%	5.8
ONGC	167	PE	1,19,350	244%	8.6
ONGC	155	PE	27,75,850	243%	2.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,800	CE	21,209	69.3
ONGC	160	CE	12,222	5.5
ONGC	165	CE	11,400	3.3
RELIANCE	2,900	CE	10,058	34.4
RELIANCE	2,780	CE	9,873	79.2
MARUTI	8,000	CE	9,333	162.3
ONGC	170	CE	9,278	2.2
ULTRACEMCO	6,000	CE	8,166	54.0
RELIANCE	3,000	CE	8,119	16.9
TCS	3,400	CE	7,268	67.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TITAN	2,100	PE	8,808	65.7
RELIANCE	2,700	PE	7,479	47.8
ACC	2,100	PE	6,392	26.9
ULTRACEMCO	5,500	PE	5,809	146.8
RELIANCE	2,760	PE	5,583	72.5
TITAN	2,000	PE	5,271	32.7
DRREDDY	4,100	PE	5,167	88.0
RELIANCE	2,780	PE	4,732	82.3
INFY	1,500	PE	4,698	33.9
RELIANCE	2,600	PE	4,565	22.9

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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