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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	16,148	1,15,26,250	1,08,86,050	16.15	1.28	15800
PREVIOUS	15,990	1,24,83,900	1,56,79,250	1.45	1.28	
% CHANGE	0.99%	-7.67%	-30.57%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and traded with a positive bias.
- Nifty added 143 points to close at 16132.
- OI concentration seen in 16500CE and 15000PE.
- Activity witnessed in 16100 strike.
- PCR OI stands at 1.28 compared to 1.28 in the previous trading session.
- Nifty to trade with a support of 15800.

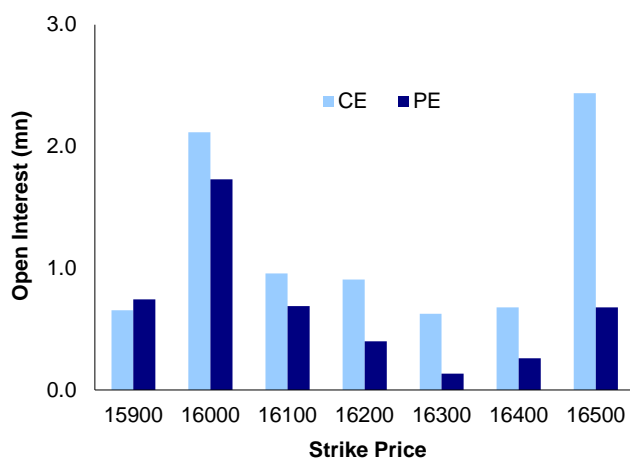
NIFTY LEVELS

15800 15915 16025 16161 16376 16522

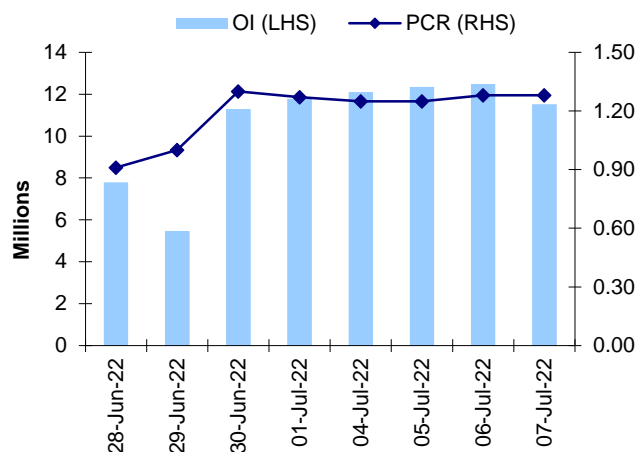
Stocks

- **Sector:** - Metal stocks traded positive.
- Market wide open interest is 671,674Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABB	25.4%	7,78,250	1.8%
GUJGASLTD	19.1%	46,25,000	1.2%
BSOFT	13.4%	40,20,900	0.2%
HAL	12.6%	17,04,300	-0.7%
BALRAMCHIN	11.8%	73,56,800	-0.5%
INDIAMART	9.2%	3,49,050	4.7%
APOLLOTYRE	8.7%	1,54,45,500	4.8%
INDIACEM	7.3%	1,10,22,900	1.5%
HDFCLIFE	7.0%	2,45,74,000	-0.5%
NMDC	6.5%	6,12,34,650	3.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DALBHARAT	-13.1%	10,37,000	5.2%
BAJFINANCE	-6.5%	55,86,375	-0.9%
FEDERALBNK	-6.3%	6,66,30,000	1.5%
CROMPTON	-5.9%	39,49,500	1.1%
PETRONET	-5.0%	1,37,49,000	-0.1%
COALINDIA	-4.7%	3,53,38,800	2.4%
IGL	-4.1%	1,04,62,375	2.1%
OBEROIRLTY	-3.9%	47,74,000	1.1%
BAJAJFINSV	-3.7%	12,81,750	-0.5%
ONGC	-3.7%	8,66,63,500	2.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,07,53,423	2,57,235	2,388
TITAN	59,15,740	1,26,082	2,128
HDFCBANK	88,71,571	1,23,096	1,396
TATASTEEL	1,11,00,794	97,813	900
HINDUNILVR	33,33,262	83,385	2,473
ICICIBANK	1,03,74,018	76,566	742
TATAMOTORS	1,76,16,800	74,885	431
AXISBANK	1,11,71,714	73,422	658
BANKBARODA	6,53,99,001	68,151	105

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	200	CE	1.3	186	99,75,000
ITC	300	CE	2.8	292	2,67,48,800
ONGC	140	CE	1.1	124	1,95,77,250
POWERGRID	220	CE	1.9	214	1,21,95,900
ONGC	150	CE	0.6	124	1,72,67,250
ONGC	130	CE	2.8	124	1,36,90,600
DRREDDY	4,500	CE	49.9	4,324	2,76,000
INDUSINDBK	900	CE	11.3	857	21,98,700
ONGC	135	CE	1.7	124	1,07,22,250
RELIANCE	2,600	CE	16.8	2,397	46,99,250

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	1,100	PE	22.1	1,118	11,70,400
ONGC	120	PE	3.3	124	65,45,000
AMBUJACEM	360	PE	1.7	367	33,71,400
ITC	280	PE	2.0	292	64,80,000
AMBUJACEM	365	PE	3.1	367	31,98,600
M&M	1,000	PE	4.3	1,118	9,62,500
ITC	270	PE	0.8	292	55,39,200
MARUTI	8,000	PE	53.3	8,629	2,51,900
ONGC	110	PE	1.2	124	50,12,700
TATAMOTORS	400	PE	4.7	433	35,02,650

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CANBK	207	CE	1,75,500	6400%	8.3
SBIN	560	CE	9,12,000	3953%	0.4
NBCC	38	CE	3,15,000	2000%	0.2
NBCC	34	CE	18,75,000	1983%	0.7
M&MFIN	192	CE	1,76,000	1367%	4.5
TITAN	2,140	CE	1,87,125	1117%	58.1
APOLLOTYRE	225	CE	2,06,500	638%	0.6
CANBK	212	CE	2,10,600	609%	6.0
NBCC	40	CE	18,60,000	520%	0.1
BALRAMCHIN	340	CE	2,19,200	496%	20.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDHOTEL	245	PE	1,52,836	3700%	8.7
CANBK	205	PE	6,45,300	2556%	6.2
CANBK	197	PE	1,43,100	2550%	3.6
HINDPETRO	245	PE	1,40,400	1200%	8.6
BPCL	325	PE	1,87,200	1056%	6.2
FSL	102	PE	2,18,400	740%	3.3
SBIN	485	PE	5,11,500	658%	10.4
L&TFH	71	PE	1,33,860	650%	2.4
BANKBARODA	107	PE	2,34,000	567%	5.3
TITAN	2,050	PE	2,20,125	531%	35.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	900	CE	31,858	38.0
RELIANCE	2,400	CE	24,494	77.6
RELIANCE	2,500	CE	23,682	37.4
TATASTEEL	880	CE	16,770	49.0
TCS	3,300	CE	14,421	78.9
TITAN	2,200	CE	14,267	34.8
LT	1,600	CE	13,843	29.4
RELIANCE	2,600	CE	13,587	16.8
HDFCBANK	1,400	CE	11,850	27.6
TATASTEEL	1,000	CE	11,354	9.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	17,549	79.8
RELIANCE	2,300	PE	12,418	39.7
RELIANCE	2,200	PE	9,198	18.2
TITAN	2,100	PE	8,275	53.7
RELIANCE	2,380	PE	7,992	70.4
BAJFINANCE	5,800	PE	7,797	153.5
TATASTEEL	860	PE	6,112	18.0
TATASTEEL	800	PE	6,099	6.4
TITAN	2,000	PE	5,908	22.9
TCS	3,300	PE	5,571	92.5

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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