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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	16,366	1,28,63,550	1,51,96,700	20.7	1.38	16000
PREVIOUS	16,011	1,27,88,550	1,81,73,800	-2.1	1.37	
% CHANGE	2.22%	0.59%	-16.38%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and gained considerably in the second half.
- Nifty added 331 points to close at 16345.
- OI concentration seen in 17000CE and 16000PE.
- Activity witnessed in 16600 strike.
- PCR OI stands at 1.38 compared to 1.37 in the previous trading session.
- Nifty to trade with a support of 16000.

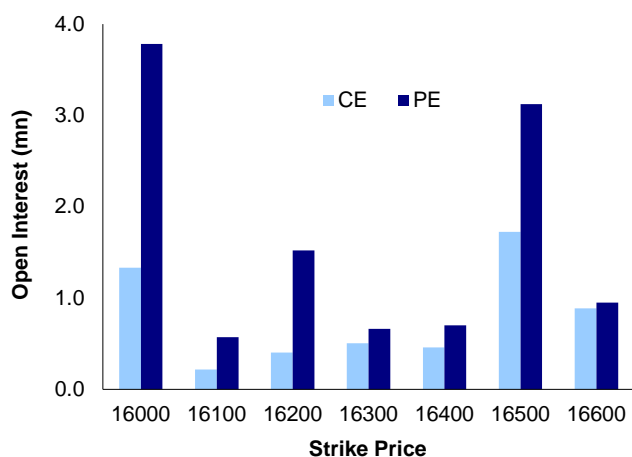
NIFTY LEVELS

15615 15815 16000 16250 16450 16613

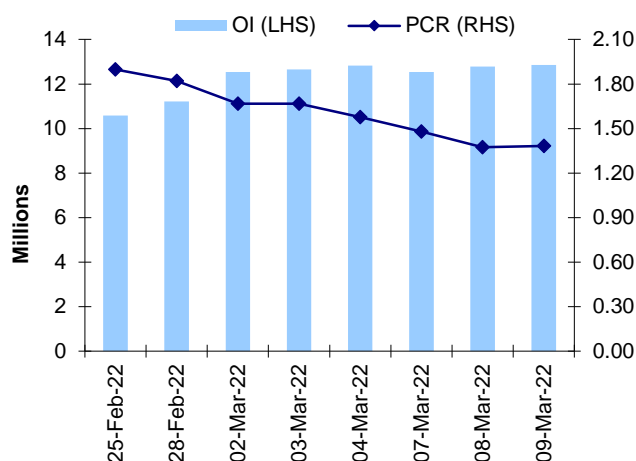
Stocks

- **Sector:-** Auto, Realty and Banking stocks rallied.
- Market wide open interest is 1,023,480Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GSPL	24.8%	19,49,900	0.4%
APLLTD	15.5%	18,55,700	0.9%
ATUL	14.4%	1,11,225	-1.4%
COFORGE	13.3%	5,82,600	-5.3%
JKCEMENT	13.2%	4,61,125	3.1%
BALRAMCHIN	11.5%	77,72,800	2.9%
GAIL	10.8%	2,73,21,900	-1.8%
BOSCHLTD	10.3%	1,49,400	-3.1%
METROPOLIS	10.2%	8,52,600	2.2%
MCX	9.5%	22,28,800	2.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DALBHARAT	-13.7%	611000	7.6%
POLYCAB	-13.5%	662100	0.3%
CUB	-12.9%	10125200	3.0%
ALKEM	-11.7%	199600	0.3%
ABB	-10.9%	286500	0.4%
LALPATHLAB	-9.8%	777875	7.3%
INDUSTOWER	-8.4%	21481600	4.0%
PERSISTENT	-7.8%	422550	1.0%
PVR	-7.3%	2950343	3.0%
IGL	-6.8%	16010500	2.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	3,37,28,639	2,24,603	667
RELIANCE	94,21,163	2,18,227	2,354
TATAMOTORS	4,83,76,222	1,93,199	406
HDFCBANK	1,15,67,347	1,55,884	1,371
SBIN	3,23,31,325	1,44,021	452
AXISBANK	2,04,38,651	1,36,898	674
HDFC	61,14,047	1,33,286	2,194
MARUTI	18,27,539	1,26,436	7,027
KOTAKBANK	69,19,461	1,18,504	1,739

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	1.5	132	350,66,400
ONGC	200	CE	2.3	173	166,24,300
ONGC	190	CE	3.6	173	88,85,800
ONGC	180	CE	5.6	173	83,77,600
ONGC	185	CE	4.5	173	71,14,800
TATAMOTORS	500	CE	2.1	407	170,05,950
IOC	120	CE	2.9	115	71,89,000
NTPC	140	CE	0.8	132	97,12,800
COALINDIA	200	CE	3.9	187	57,28,800
BPCL	360	CE	7.1	343	37,62,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	PE	6.0	173	41,04,100
HINDALCO	550	PE	7.2	589	29,60,550
ITC	220	PE	1.6	230	69,98,400
TATAMOTORS	400	PE	17.2	407	42,60,750
HINDALCO	560	PE	9.6	589	17,65,150
SBIN	450	PE	16.2	452	37,69,500
MARUTI	7,000	PE	269.8	7,033	1,40,200
ITC	210	PE	0.6	230	53,28,000
TATASTEEL	1,200	PE	27.5	1,260	14,84,100
TATAMOTORS	350	PE	4.4	407	30,60,900

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NTPC	147	CE	2,79,300	4800%	0.5
ICICIBANK	620	CE	5,06,000	1944%	61.9
MOTHERSUMI	147	CE	22,75,000	1657%	1.6
DELTACORP	275	CE	10,05,100	1224%	13.3
IOC	148	CE	1,62,500	733%	0.4
TATAMOTORS	360	CE	5,98,500	536%	53.8
BANDHANBNK	265	CE	3,85,200	355%	16.9
ONGC	207	CE	2,07,900	350%	1.7
SUNPHARMA	890	CE	5,39,700	324%	12.7
BATAINDIA	1,840	CE	1,08,900	230%	40.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MANAPPURAM	92	PE	1,23,000	4000%	0.5
SUNPHARMA	870	PE	1,73,600	978%	21.2
CIPLA	980	PE	1,03,350	591%	25.6
HCLTECH	1,060	PE	2,77,200	509%	3.4
SUNPHARMA	880	PE	1,78,500	467%	26.9
INDHOTEL	205	PE	2,81,540	289%	7.7
MANAPPURAM	122	PE	1,68,000	250%	6.9
SUNPHARMA	860	PE	1,98,800	230%	16.3
AMBUJACEM	220	PE	1,02,000	209%	0.8
M&MFIN	125	PE	7,12,000	174%	2.1
GNFC	620	PE	2,31,400	174%	26.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	30,823	46.4
RELIANCE	2,300	CE	28,819	100.1
RELIANCE	2,500	CE	16,998	18.5
INFY	1,800	CE	13,958	54.9
TATASTEEL	1,300	CE	13,814	35.1
RELIANCE	2,340	CE	11,227	75.7
WIPRO	600	CE	11,176	12.2
TATASTEEL	1,400	CE	10,857	11.6
SBIN	450	CE	10,465	18.5
INFY	1,820	CE	10,408	44.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	10,911	43.4
RELIANCE	2,200	PE	10,029	20.5
INFY	1,800	PE	7,247	36.0
TATASTEEL	1,200	PE	5,859	27.5
RELIANCE	2,100	PE	5,198	9.9
SBIN	440	PE	4,698	12.3
TATASTEEL	1,260	PE	4,560	51.8
INFY	1,700	PE	4,243	11.8
HDFCBANK	1,300	PE	4,124	20.1
RELIANCE	2,000	PE	3,886	5.1

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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