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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	16,299	1,10,04,850	1,31,51,550	-2.15	1.26	16020
PREVIOUS	16,419	1,08,63,300	1,35,85,650	8.4	1.36	
% CHANGE	-0.73%	1.30%	-3.20%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and had a volatile trading session.
- Nifty lost 109 points to close at 16301.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 16300CE and Reduction in 16500PE.
- PCR OI stands at 1.26 compared to 1.36 in the previous trading session.
- Nifty to trade with a support of 16020.

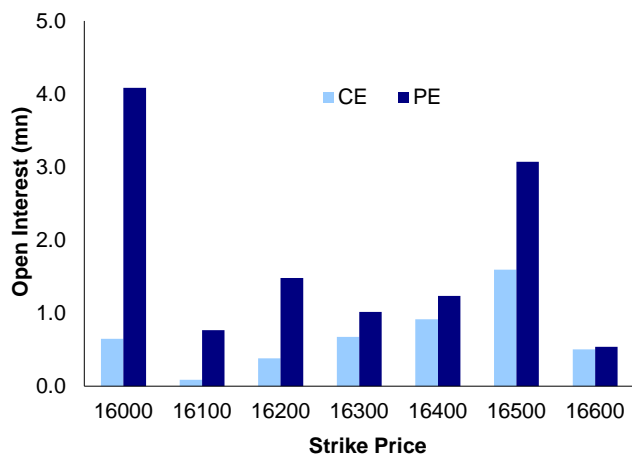
NIFTY LEVELS

16020 16185 16383 16571 16781 16932

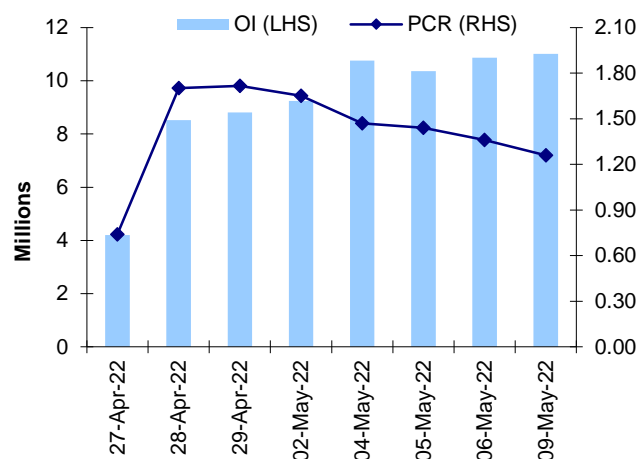
Stocks

- **Sector:-** Most sectors traded negative.
- Market wide open interest is 958,810Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAVINFLUOR	20.5%	3,62,250	-0.3%
CONCOR	12.1%	74,75,800	-2.1%
MOTHERSUMI	11.9%	3,45,23,000	-4.4%
LTI	11.0%	19,84,800	-3.1%
POWERGRID	10.1%	4,79,83,969	2.8%
ASTRAL	9.6%	5,66,775	-2.7%
GNFC	9.1%	40,09,200	-5.2%
POLYCAB	9.0%	6,78,300	0.8%
PVR	8.7%	25,78,345	0.4%
CANFINHOME	7.9%	37,80,075	-5.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COROMANDEL	-10.8%	13,21,375	-0.9%
COFORGE	-8.0%	6,96,950	-1.2%
HINDCOPPER	-6.3%	1,48,00,600	-9.8%
CHAMBLFERT	-5.6%	23,38,500	-4.0%
INTELLECT	-5.1%	15,77,250	-3.8%
LTTS	-4.9%	8,76,000	0.7%
FSL	-4.5%	1,40,55,600	0.8%
BHARATFORG	-4.1%	56,98,750	-3.2%
NATIONALUM	-4.0%	6,74,56,000	-2.9%
ABBOTINDIA	-3.8%	30,290	-1.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	1,63,81,217	2,13,862	1,320
RELIANCE	83,45,649	2,12,042	2,518
TATAPOWER	6,09,59,066	1,39,711	230
ADANIPOWER	4,04,81,648	1,17,366	282
POWERGRID	4,05,89,105	98,205	245
ICICIBANK	1,30,55,889	93,008	710
AXISBANK	1,39,99,329	92,619	664
HDFC	39,69,231	85,291	2,168
TCS	24,81,830	84,654	3,445

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	CE	2.5	165	1,28,93,650
NTPC	165	CE	1.4	159	1,79,55,000
NTPC	160	CE	3.1	159	1,53,90,000
MARUTI	8,000	CE	34.7	7,369	5,41,000
COALINDIA	200	CE	2.0	183	77,57,400
ITC	270	CE	2.9	258	1,44,86,400
POWERGRID	250	CE	4.6	245	67,35,579
AXISBANK	800	CE	1.3	666	86,44,800
HINDALCO	500	CE	3.3	445	54,62,075
ITC	265	CE	3.9	258	1,27,23,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
POWERGRID	250	PE	9.4	245	46,29,044
POWERGRID	240	PE	4.6	245	37,06,435
POWERGRID	230	PE	2.0	245	28,74,487
TATAMOTORS	400	PE	13.2	405	46,91,100
SBIN	450	PE	6.1	475	29,98,500
TATAPOWER	220	PE	4.9	230	44,51,625
HEROMOTOCO	2,500	PE	63.0	2,502	1,50,300
HEROMOTOCO	2,400	PE	26.8	2,502	1,44,000
POWERGRID	235	PE	2.9	245	20,26,540
ITC	250	PE	3.4	258	39,68,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LICHSGFIN	355	CE	1,16,000	5700%	11.9
BHEL	49	CE	4,93,500	4600%	2.5
CANBK	205	CE	8,26,200	4271%	6.5
MOTHERSUMI	122	CE	1,50,500	4200%	3.8
HINDCOPPER	100	CE	10,40,600	2925%	2.6
RELIANCE	2,540	CE	4,16,750	2774%	56.0
BIOCON	355	CE	1,24,200	2600%	4.1
BHEL	48	CE	2,41,500	2200%	3.1
INDUSTOWER	235	CE	1,26,000	2150%	1.2
CANFINHOME	540	CE	1,19,925	1950%	16.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CANFINHOME	400	PE	1,82,325	9250%	2.1
POWERGRID	250	PE	46,29,044	6100%	9.4
HINDCOPPER	97	PE	8,12,700	3050%	6.6
HINDCOPPER	95	PE	9,50,300	861%	5.1
HINDCOPPER	90	PE	12,25,500	764%	3.1
CANFINHOME	450	PE	2,03,775	704%	5.3
TATAPOWER	180	PE	3,51,000	700%	0.4
POWERGRID	245	PE	8,42,614	652%	6.5
TVSMOTOR	610	PE	2,91,200	617%	17.6
TATAPOWER	205	PE	4,59,000	467%	2.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	46,491	32.1
RELIANCE	2,700	CE	46,419	13.9
RELIANCE	2,800	CE	39,898	8.0
INFY	1,600	CE	28,738	25.9
INFY	1,580	CE	20,261	34.7
INFY	1,560	CE	17,870	45.3
RELIANCE	2,640	CE	17,191	22.3
RELIANCE	3,000	CE	16,114	3.7
RELIANCE	2,900	CE	15,946	5.0
RELIANCE	2,560	CE	15,307	47.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	29,604	55.2
RELIANCE	2,400	PE	15,522	24.8
RELIANCE	2,600	PE	11,912	111.6
RELIANCE	2,540	PE	10,420	74.5
RELIANCE	2,560	PE	9,591	85.6
RELIANCE	2,520	PE	8,916	64.4
INFY	1,500	PE	7,639	15.5
HDFCBANK	1,300	PE	6,284	28.9
INFY	1,560	PE	6,193	32.6
TATAPOWER	220	PE	5,935	4.9

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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