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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	16,612	1,20,18,700	1,59,89,500	17.9	1.43	16000
PREVIOUS	16,366	1,28,63,550	1,51,96,700	20.7	1.38	
% CHANGE	1.50%	-6.57%	5.22%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and traded above 16600 levels for most part of the day.
- Nifty added 249 points to close at 16594.
- OI concentration seen in 18000CE and 16000PE.
- Addition witnessed in 16500PE and Reduction in 16600CE.
- PCR OI stands at 1.43 compared to 1.38 in the previous trading session.
- Nifty to trade with a support of 16000.

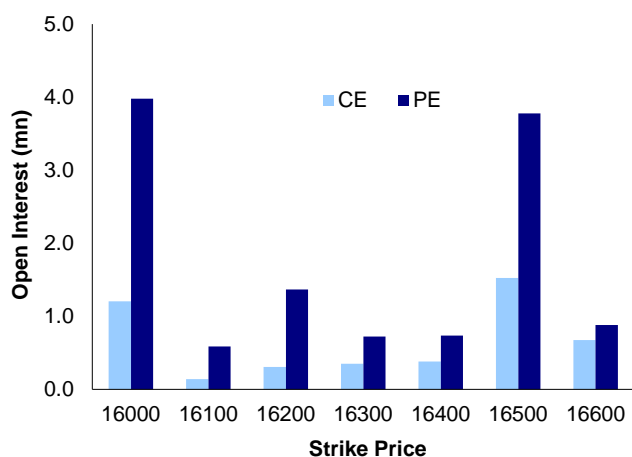
NIFTY LEVELS

15615 15815 16000 16250 16450 16613

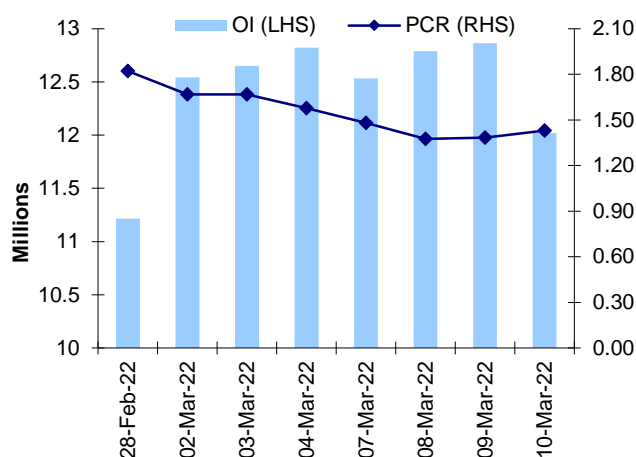
Stocks

- **Sector:-** Most sectors traded in the green.
- Market wide open interest is 731,096Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COFORGE	200.4%	17,50,200	-6.5%
GAIL	19.7%	3,27,08,200	-4.5%
BANDHANBNK	13.7%	2,89,63,800	-0.1%
INDHOTEL	13.4%	1,88,26,982	-2.6%
GSPL	8.6%	21,18,200	-0.5%
COALINDIA	8.2%	3,63,84,600	-4.1%
ASHOKLEY	7.7%	4,70,52,000	-0.2%
AARTIIND	7.6%	28,21,150	-0.2%
ATUL	7.4%	1,19,475	-0.4%
JINDALSTEL	7.3%	3,83,20,000	4.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABB	-16.9%	2,38,000	0.7%
HINDUNILVR	-9.2%	1,23,08,700	5.2%
LTTS	-8.3%	5,26,600	2.5%
CHAMBLFERT	-8.1%	17,46,000	4.8%
DALBHARAT	-7.8%	5,63,500	1.2%
HAL	-7.4%	18,20,675	2.4%
PIDILITIND	-7.0%	29,98,500	5.0%
HAVELLS	-6.6%	49,80,000	3.2%
APOLLOTYRE	-6.2%	1,43,77,500	3.7%
ALKEM	-6.0%	1,87,600	0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	5,97,76,817	2,54,886	420
ICICIBANK	3,59,59,638	2,48,010	677
RELIANCE	82,97,995	1,98,056	2,392
TATASTEEL	1,36,74,062	1,75,046	1,309
AXISBANK	2,32,24,756	1,63,507	695
SBIN	3,45,53,299	1,62,382	469
HDFCBANK	1,11,36,603	1,56,449	1,393
ASIANPAINT	39,71,987	1,17,170	2,913
MARUTI	15,35,070	1,11,604	7,212

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	1.5	132	406,92,300
ONGC	200	CE	1.9	174	159,62,100
ONGC	170	CE	9.5	174	120,65,900
GAIL	160	CE	1.5	145	91,19,500
ONGC	180	CE	5.3	174	85,54,700
TATAMOTORS	500	CE	2.8	421	181,80,150
ONGC	190	CE	3.1	174	78,15,500
NTPC	140	CE	0.8	132	114,62,700
ONGC	185	CE	4.0	174	65,91,200
IOC	120	CE	3.9	119	65,52,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	PE	5.3	174	45,81,500
ONGC	150	PE	1.1	174	43,73,600
ONGC	160	PE	2.3	174	38,73,100
HINDALCO	550	PE	5.9	596	31,00,300
COALINDIA	170	PE	3.5	179	29,31,600
ONGC	165	PE	3.5	174	24,79,400
TATAPOWER	220	PE	3.7	233	68,17,500
TATAMOTORS	400	PE	11.4	421	52,92,450
BANKBARODA	100	PE	4.2	102	70,78,500
COALINDIA	180	PE	7.9	179	21,71,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
COFORGE	4,300	CE	1,60,400	7191%	204.4
SUNPHARMA	970	CE	1,85,500	597%	1.2
MOTHERSUMI	137	CE	3,71,000	524%	5.5
BANKBARODA	103	CE	43,05,600	441%	4.6
COFORGE	4,500	CE	1,34,200	418%	128.4
GRASIM	1,660	CE	1,53,900	272%	18.3
IDFC	59	CE	1,40,000	250%	1.8
M&M	760	CE	6,55,200	226%	13.4
AMARAJABAT	580	CE	4,99,000	218%	17.1
IOC	122	CE	6,63,000	209%	3.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GNFC	630	PE	1,39,100	10600%	24.8
LICHSGFIN	355	PE	1,22,000	1425%	15.3
COFORGE	4,300	PE	1,23,300	1031%	231.5
IDFC	56	PE	1,40,000	367%	2.4
IOC	117	PE	2,60,000	300%	3.0
RECLTD	127	PE	1,50,000	213%	4.7
LAURUSLABS	540	PE	1,45,800	200%	11.3
IOC	119	PE	2,47,000	171%	4.0
KOTAKBANK	1,500	PE	2,63,200	162%	4.0
PFC	112	PE	2,41,800	160%	3.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	33,690	59.0
TATASTEEL	1,300	CE	28,388	60.8
RELIANCE	2,500	CE	19,562	23.9
TATASTEEL	1,400	CE	16,332	22.2
ICICIBANK	700	CE	13,858	15.1
TATAMOTORS	450	CE	13,086	8.9
HDFCBANK	1,400	CE	12,625	33.8
SBIN	500	CE	12,012	5.9
TATASTEEL	1,280	CE	11,390	72.2
SBIN	480	CE	11,383	11.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	11,318	27.2
TATASTEEL	1,200	PE	8,107	16.7
RELIANCE	2,400	PE	7,196	62.8
SBIN	450	PE	7,157	8.9
TATAMOTORS	400	PE	6,743	11.4
INFY	1,800	PE	6,576	30.3
TATASTEEL	1,260	PE	5,983	31.5
RELIANCE	2,200	PE	5,765	12.7
RELIANCE	2,380	PE	5,443	54.1
ITC	220	PE	5,395	1.2

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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