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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	16,885	1,30,02,400	1,03,37,850	14.4	1.52	16250
PREVIOUS	16,648	1,24,44,150	1,08,13,950	17.75	1.46	
% CHANGE	1.43%	4.49%	-4.40%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and but gained significantly in the second half of the trading session.
- Nifty added 240 points to close at 16871.
- OI concentration seen in 18000CE and 16000PE.
- Addition witnessed in 16700PE and in 17100CE.
- PCR OI stands at 1.52 compared to 1.46 in the previous trading session.
- Nifty to trade with a support of 16250.

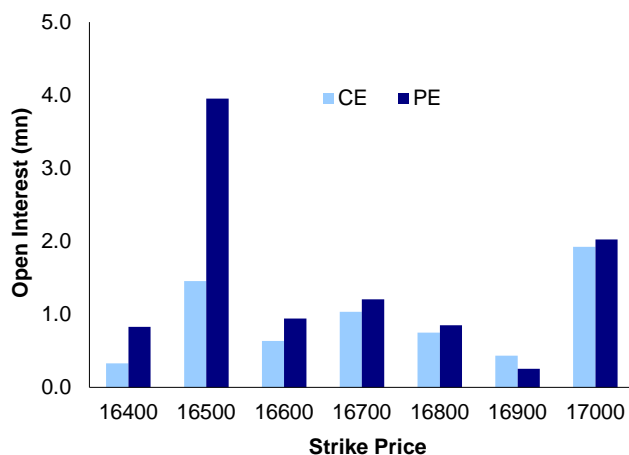
NIFTY LEVELS

16000 16250 16450 16630 16883 17086

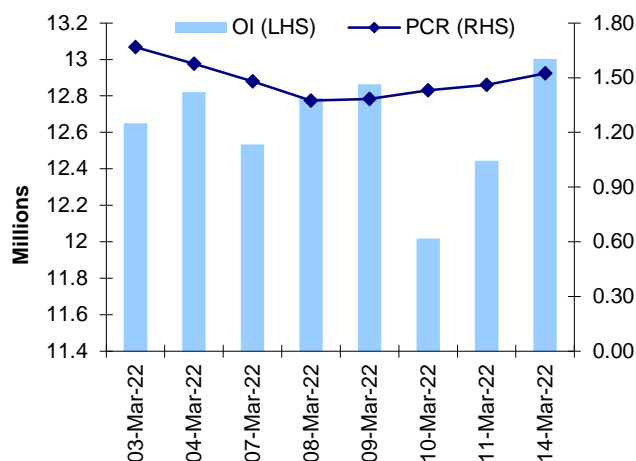
Stocks

- **Sector:-** Banking stocks aided the rally.
- Market wide open interest is 952,283Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AUBANK	36.0%	31,77,000	-6.0%
DALBHARAT	21.9%	7,44,500	-1.6%
BALRAMCHIN	19.0%	1,09,50,400	3.0%
LAURUSLABS	15.1%	65,42,100	0.2%
CUMMINSIND	13.0%	17,67,600	3.6%
MOTHERSUMI	11.9%	3,95,60,500	-2.5%
GUJGASLTD	9.8%	34,03,750	0.1%
NAVINFLUOR	9.8%	3,93,525	0.5%
PNB	8.6%	19,74,88,000	1.5%
CHAMBLFERT	8.5%	26,82,000	-0.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MGL	-9.7%	32,50,200	5.8%
GNFC	-9.4%	33,04,600	3.0%
IGL	-8.3%	1,44,78,750	5.3%
GLENMARK	-6.4%	70,85,150	-1.4%
ESCORTS	-5.4%	59,30,650	-0.5%
BPCL	-4.2%	2,49,62,400	-0.6%
COFORGE	-4.2%	16,91,500	1.8%
MARUTI	-3.7%	29,16,500	3.0%
AXISBANK	-3.7%	4,97,36,400	2.8%
ABFRL	-3.6%	1,21,57,600	-0.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	1,25,09,063	1,79,339	1,443
ICICIBANK	2,46,48,981	1,70,363	696
TATAMOTORS	4,07,21,277	1,66,935	412
SBIN	2,77,50,689	1,33,322	485
BALRAMCHIN	1,90,10,121	95,758	502
RELIANCE	38,49,222	92,440	2,419
ITC	3,51,13,638	83,528	239
AXISBANK	1,07,20,884	75,240	710
MARUTI	10,23,874	73,582	7,317

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	1.1	132	407,55,000
ONGC	200	CE	1.1	172	178,25,500
GAIL	160	CE	2.0	148	96,31,900
ONGC	180	CE	3.2	172	97,86,700
TATAMOTORS	500	CE	2.0	412	203,40,450
NTPC	140	CE	0.6	132	113,65,800
BPCL	360	CE	9.8	357	40,21,200
IOC	125	CE	2.1	119	58,17,500
MARUTI	8,500	CE	19.9	7,323	4,30,200
TATAMOTORS	450	CE	6.7	412	113,88,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	550	PE	5.4	591	28,07,900
ITC	220	PE	0.7	239	92,99,200
CIPLA	1,000	PE	15.1	1,046	7,94,300
ITC	230	PE	1.7	239	84,51,200
TATAMOTORS	400	PE	14.4	412	60,24,900
MARUTI	7,000	PE	133.9	7,323	1,74,900
ITC	225	PE	0.9	239	56,86,400
HINDALCO	560	PE	7.4	591	15,80,250
SBIN	450	PE	4.5	486	33,88,500
TATAMOTORS	350	PE	3.8	412	34,88,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NAM-INDIA	325	CE	1,48,800	4550%	10.8
JUBLFOOD	2,600	CE	2,70,500	1942%	118.4
CUMMINSIND	1,050	CE	1,71,000	1800%	34.5
JUBLFOOD	2,700	CE	2,57,000	1572%	81.1
BALRAMCHIN	505	CE	1,95,200	1425%	24.3
JUBLFOOD	2,500	CE	1,74,250	1294%	166.2
CUMMINSIND	1,040	CE	1,74,000	706%	38.4
SUNPHARMA	1,010	CE	2,66,000	676%	2.4
ITC	252	CE	1,63,200	629%	1.6
LAURUSLABS	590	CE	5,79,600	502%	20.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GNFC	720	PE	2,02,800	2129%	31.6
ITC	242	PE	2,72,000	844%	7.2
BALRAMCHIN	500	PE	4,97,600	789%	23.5
INFY	1,860	PE	4,71,600	628%	28.8
ZEEL	265	PE	1,05,000	600%	15.4
INFY	1,880	PE	2,23,200	486%	36.6
JUBLFOOD	2,400	PE	1,36,250	477%	102.7
BALRAMCHIN	490	PE	2,16,000	440%	18.3
JUBLFOOD	2,200	PE	1,23,625	438%	45.9
HDFCBANK	1,250	PE	7,07,850	350%	2.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	26,716	71.5
INFY	1,900	CE	22,878	38.3
RELIANCE	2,500	CE	18,226	27.2
HDFCBANK	1,500	CE	17,705	13.1
ITC	250	CE	17,163	2.0
JUBLFOOD	2,600	CE	16,805	118.4
ITC	240	CE	16,478	4.6
SBIN	500	CE	15,553	9.1
DEEPAKNTR	2,200	CE	15,082	109.7
SBIN	480	CE	14,884	18.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
JUBLFOOD	2,500	PE	16,526	144.3
JUBLFOOD	2,400	PE	14,021	102.7
JUBLFOOD	2,200	PE	8,917	45.9
RELIANCE	2,400	PE	8,850	45.1
JUBLFOOD	2,300	PE	8,774	69.8
INFY	1,800	PE	8,077	14.4
HDFCBANK	1,400	PE	7,599	23.0
TATAMOTORS	400	PE	7,368	14.4
INFY	1,860	PE	6,543	28.8
RELIANCE	2,300	PE	6,427	18.5

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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