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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	15,933	1,22,66,350	1,19,96,500	-5.45	1.17	15800
PREVIOUS	15,980	1,18,07,450	1,19,09,550	13.9	1.17	
% CHANGE	-0.30%	3.89%	0.73%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the day.
- Nifty lost 28 points to close at 15938.
- OI concentration seen in 16000CE and 15500PE.
- Addition witnessed in 16400CE and 15600PE.
- PCR OI stands at 1.17 compared to 1.17 in the previous trading session.
- Nifty to trade with a support of 15800.

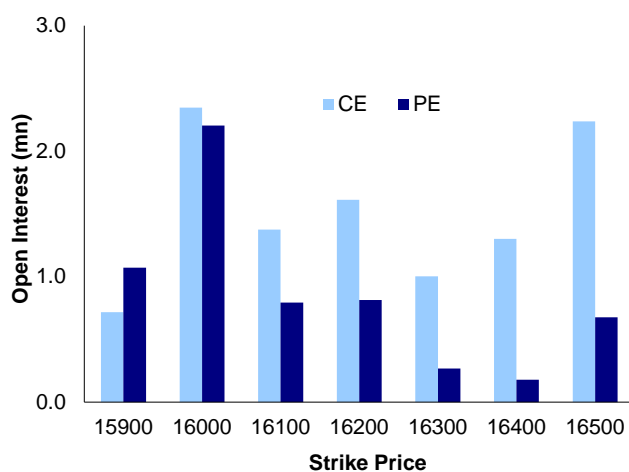
NIFTY LEVELS

15800 15915 16025 16161 16376 16522

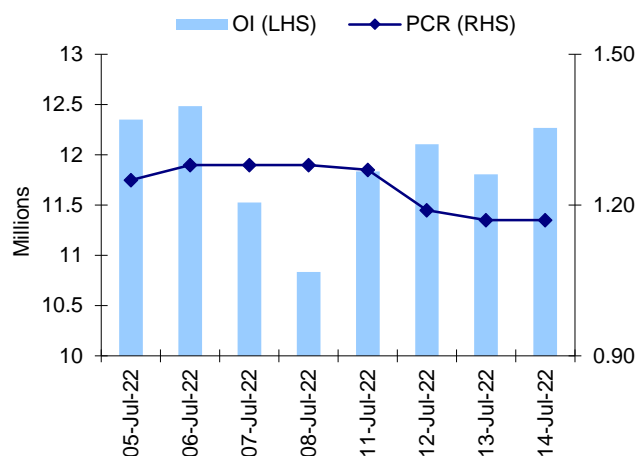
Stocks

- **Sector:** - IT stocks traded negative.
- Market wide open interest is 716,057Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COFORGE	26.2%	6,76,950	-2.5%
HONAUT	12.0%	20,355	-0.4%
BSOFT	11.8%	49,68,600	-8.1%
BPCL	9.8%	1,68,19,200	-1.4%
FEDERALBNK	8.8%	7,48,00,000	-0.8%
PVR	8.8%	22,93,852	0.2%
ALKEM	7.8%	2,50,800	1.5%
LTI	7.4%	17,36,100	-3.5%
CROMPTON	6.9%	41,05,500	1.4%
POLYCAB	6.6%	10,00,200	-3.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BANKBARODA	-6.3%	10,33,28,550	-3.0%
KOTAKBANK	-6.2%	1,62,00,400	1.6%
COROMANDEL	-6.0%	12,90,100	-1.4%
MFSL	-6.0%	13,00,650	1.0%
APOLLOTYRE	-5.5%	1,38,00,500	-0.2%
PETRONET	-5.4%	1,26,33,000	3.7%
GUJGASLTD	-4.4%	40,88,750	-0.2%
DIXON	-4.0%	5,16,375	-3.2%
METROPOLIS	-3.7%	10,39,500	1.3%
PIIND	-3.7%	18,92,250	-2.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	78,31,798	1,87,812	2,397
TCS	47,64,908	1,43,213	2,999
KOTAKBANK	65,70,982	1,16,002	1,770
BHARTIARTL	1,13,79,990	72,979	642
HDFCBANK	51,86,205	70,519	1,351
TATASTEEL	74,49,858	67,292	908
HDFC	27,40,215	59,645	2,167
AXISBANK	80,26,311	53,938	668
ICICIBANK	70,44,542	53,025	752

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	200	CE	1.3	192	1,92,27,600
ITC	300	CE	2.0	292	2,65,40,800
POWERGRID	220	CE	1.6	215	1,46,85,300
ONGC	140	CE	1.3	127	1,63,74,050
ONGC	150	CE	0.7	127	1,54,03,850
HCLTECH	1,000	CE	1.6	894	34,15,300
ONGC	130	CE	3.5	127	1,34,48,050
LT	1,700	CE	8.4	1,624	17,07,600
TCS	3,200	CE	9.7	3,009	24,04,350
NTPC	150	CE	1.7	148	1,03,05,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,100	PE	20.6	2,161	4,03,000
ACC	2,000	PE	7.6	2,161	3,74,000
ACC	2,160	PE	41.4	2,161	2,99,250
ACC	1,900	PE	3.4	2,161	2,99,000
M&M	1,100	PE	11.2	1,137	15,96,000
ITC	280	PE	1.2	292	79,00,800
AMBUJACEM	360	PE	1.0	370	40,62,600
AMBUJACEM	365	PE	1.9	370	34,68,600
ACC	2,140	PE	32.4	2,161	2,05,500
ONGC	120	PE	1.9	127	53,97,700

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DABUR	555	CE	5,85,000	721%	7.5
MINDTREE	2,800	CE	2,81,600	555%	97.0
BHARTIARTL	630	CE	1,62,450	434%	23.4
BPCL	305	CE	1,53,000	347%	9.0
SUNPHARMA	890	CE	4,36,100	294%	10.7
IOC	81	CE	1,75,500	260%	0.1
LAURUSLABS	530	CE	2,16,900	249%	11.7
AUBANK	560	CE	1,88,000	242%	17.3
KOTAKBANK	1,820	CE	4,01,600	230%	17.7
GRANULES	350	CE	1,32,000	214%	0.9
MARICO	515	CE	1,32,000	214%	6.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNPHARMA	880	PE	2,61,800	2100%	15.0
SUNPHARMA	870	PE	3,62,600	936%	10.4
ZYDUSLIFE	365	PE	2,53,800	907%	6.2
KOTAKBANK	1,760	PE	3,10,000	345%	34.7
BSOFT	310	PE	2,84,700	329%	10.4
ZYDUSLIFE	320	PE	1,72,800	317%	0.7
HAVELLS	1,240	PE	1,04,500	294%	33.8
CROMPTON	380	PE	1,05,000	233%	7.0
INDUSTOWER	225	PE	2,68,800	174%	6.6
ZYDUSLIFE	380	PE	1,02,600	171%	15.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	39,661	26.5
RELIANCE	2,400	CE	38,769	64.5
TCS	3,100	CE	27,488	24.2
TCS	3,200	CE	25,357	9.7
RELIANCE	2,600	CE	20,395	11.5
MINDTREE	2,900	CE	17,449	57.4
TCS	3,000	CE	17,104	62.7
RELIANCE	2,440	CE	16,372	46.5
MINDTREE	3,000	CE	15,918	32.0
TCS	3,300	CE	14,875	4.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,000	PE	20,704	53.0
RELIANCE	2,400	PE	16,530	64.2
RELIANCE	2,300	PE	13,829	26.7
TCS	2,900	PE	12,344	20.7
MINDTREE	2,800	PE	10,840	102.0
RELIANCE	2,380	PE	8,727	54.8
MINDTREE	2,700	PE	8,522	59.3
RELIANCE	2,360	PE	7,751	46.0
TATASTEEL	900	PE	7,225	24.0
RELIANCE	2,200	PE	7,033	9.5

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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