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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	16,517	1,36,47,700	63,56,050	-11.65	1.79	16030
PREVIOUS	16,359	1,29,88,150	44,41,850	-5.4	1.80	
% CHANGE	0.97%	5.08%	43.09%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained significantly through the day.
- Nifty added 164 points to close at 16529.
- OI concentration seen in 16500CE and 15000PE
- Addition witnessed in 16500PE and Reduction in 16300CE.
- PCR OI stands at 1.79 compared to 1.80 in the previous trading session.
- Nifty to trade with a support of 16030.

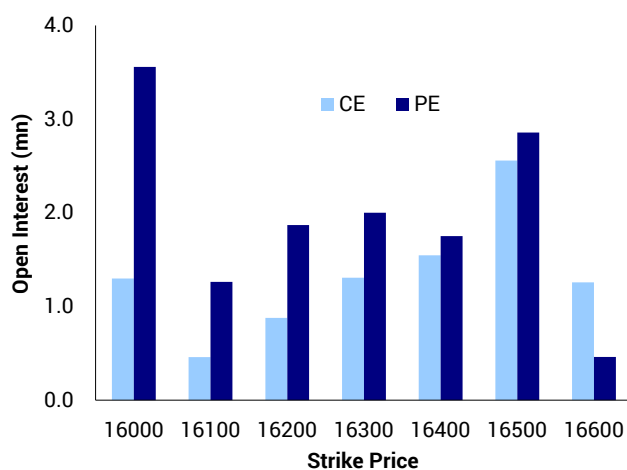
NIFTY LEVELS

16030 16148 16271 16422 16535 16730

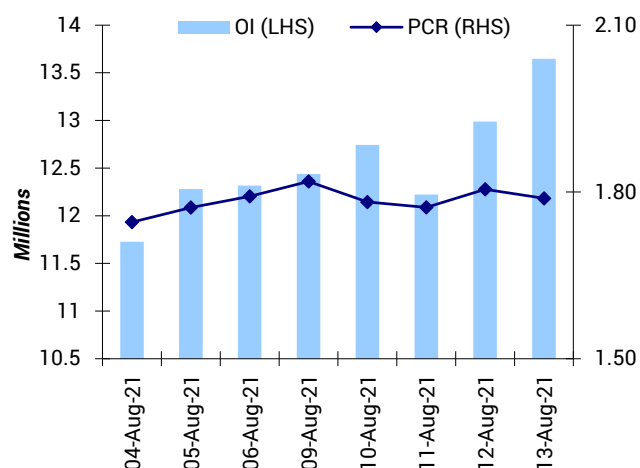
Stocks

- **Sector:** - IT stocks traded positive.
- Market wide-open interest is 801,553Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NATIONALUM	18.7%	9,88,21,000	-0.9%
EICHERMOT	17.6%	39,98,050	-2.7%
COALINDIA	10.5%	6,43,10,400	-0.5%
PAGEIND	8.7%	84,300	-3.7%
MARICO	8.1%	92,74,000	-0.1%
TATACONSUM	7.8%	79,81,200	4.3%
ESCORTS	7.4%	56,40,250	0.6%
GRASIM	6.8%	1,07,30,250	0.3%
SAIL	6.6%	17,30,42,500	-0.8%
RAMCOCEM	6.3%	21,02,900	-0.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BATAINDIA	-9.5%	20,44,350	1.8%
ASTRAL	-8.7%	3,55,850	2.3%
CUMMINSIND	-8.2%	28,14,000	2.8%
BAJAJ-AUTO	-7.5%	20,06,250	1.5%
MRF	-5.2%	49,560	0.8%
COFORGE	-5.2%	10,01,200	-0.7%
MANAPPURAM	-5.1%	3,10,92,000	-0.7%
MPHASIS	-4.7%	7,01,025	-0.4%
IRCTC	-4.4%	19,80,875	-1.1%
MINDTREE	-4.4%	21,16,800	-0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	2,89,69,872	4,15,773	1,462
AUROPHARMA	2,04,60,478	1,59,203	761
TCS	43,63,584	1,50,061	3,463
BHARTIARTL	2,06,90,579	1,31,042	637
HDFCBANK	83,29,214	1,26,724	1,526
RELIANCE	58,98,384	1,25,780	2,146
TATAMOTORS	3,49,22,863	1,07,465	307
SAIL	7,31,26,922	97,341	134
LT	54,39,442	90,219	1,668

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	CE	1.5	116	1,35,36,600
NTPC	120	CE	1.2	118	1,46,09,100
ITC	220	CE	1.3	212	4,30,40,000
M&M	780	CE	14.7	780	29,83,400
COALINDIA	150	CE	1.0	144	1,26,08,400
BOSCHLTD	15,000	CE	111.5	14,475	44,000
M&M	800	CE	8.4	780	25,85,100
DRREDDY	5,000	CE	21.6	4,658	6,96,625
LUPIN	1,000	CE	16.6	976	21,18,200
HEROMOTOCO	2,800	CE	40.3	2,778	8,77,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,800	PE	59.3	2,778	4,73,700
TECHM	1,300	PE	5.2	1,384	9,97,200
BPCL	450	PE	5.4	455	26,29,800
HEROMOTOCO	2,700	PE	18.8	2,778	3,22,500
CIPLA	900	PE	19.8	897	9,32,750
EICHERMOT	2,500	PE	33.2	2,548	2,45,700
BPCL	440	PE	2.4	455	21,22,200
SBIN	430	PE	7.7	432	63,60,000
ITC	210	PE	2.4	212	1,04,09,600
INFY	1,600	PE	1.6	1,713	17,67,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUROPHARMA	780	CE	4,36,150	67000%	18.4
AUROPHARMA	800	CE	14,53,400	11080%	12.0
PETRONET	227	CE	1,56,000	5100%	1.9
POWERGRID	193	CE	1,22,659	2200%	1.0
AUROPHARMA	820	CE	5,11,550	1024%	7.8
NATIONALUM	84	CE	5,61,000	1000%	2.6
TCS	3,440	CE	1,98,000	642%	60.2
VEDL	380	CE	5,23,900	397%	1.1
EICHERMOT	2,600	CE	4,05,300	369%	36.4
NATIONALUM	88	CE	15,13,000	345%	1.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TCS	3,450	PE	1,83,600	20300%	42.4
BHARTIARTL	635	PE	2,64,693	14200%	11.9
AUROPHARMA	720	PE	1,06,600	8100%	11.5
TCS	3,420	PE	1,05,000	4900%	29.7
TATACONSUM	810	PE	1,48,500	2100%	18.0
TATACONSUM	790	PE	4,42,800	1950%	9.0
TCS	3,380	PE	1,28,100	1679%	18.6
AUROPHARMA	760	PE	2,03,450	1465%	25.6
VEDL	335	PE	1,27,100	1267%	12.9
BPCL	415	PE	1,42,200	1217%	0.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,500	CE	45,897	28.9
TATASTEEL	1,460	CE	38,274	45.2
TCS	3,500	CE	32,357	31.7
RELIANCE	2,140	CE	31,647	34.3
TATASTEEL	1,440	CE	28,878	55.9
RELIANCE	2,200	CE	28,578	13.6
TCS	3,400	CE	23,993	83.6
RELIANCE	2,100	CE	23,130	58.4
HDFC	2,700	CE	22,671	36.6
RELIANCE	2,120	CE	20,003	45.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,400	PE	17,443	17.7
RELIANCE	2,100	PE	14,311	14.5
TCS	3,400	PE	8,951	23.8
TATASTEEL	1,420	PE	8,646	23.4
TATASTEEL	1,360	PE	8,471	9.5
TATASTEEL	1,300	PE	8,051	4.4
TATASTEEL	1,380	PE	7,977	13.1
HDFCBANK	1,500	PE	7,741	9.5
TATASTEEL	1,440	PE	7,420	30.9
INFY	1,700	PE	7,207	13.3

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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