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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	16,300	1,09,22,500	81,02,000	22.25	1.21	16000
PREVIOUS	16,068	1,19,47,150	91,68,400	19.3	1.21	
% CHANGE	1.44%	-8.58%	-11.63%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to gain through the day.
- Nifty added 229 points to close at 16278.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 16800CE and 16200PE.
- PCR OI stands at 1.21 compared to 1.21 in the previous trading session.
- Nifty to trade with a support of 16000.

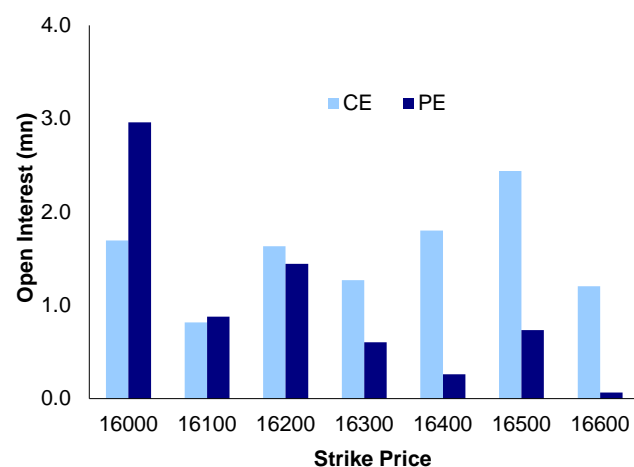
NIFTY LEVELS

15800 15915 16000 16161 16376 16522

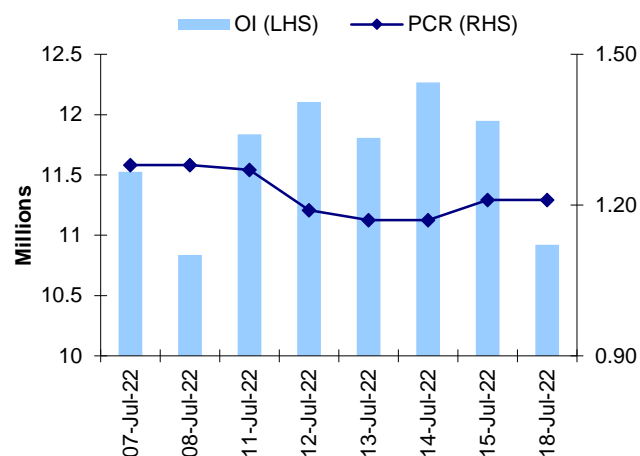
Stocks

- **Sector:-** Banking, IT and Metals traded positive.
- Market wide open interest is 968,506Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PERSISTENT	25.9%	7,53,750	3.5%
POLYCAB	22.0%	12,84,900	-0.2%
AUBANK	16.1%	74,14,000	1.3%
FEDERALBNK	13.5%	9,26,50,000	4.3%
COFORGE	13.4%	8,24,550	1.9%
HAL	12.8%	24,69,050	2.8%
IPCALAB	10.9%	9,28,850	0.9%
LTTS	7.5%	15,61,600	2.7%
PEL	7.2%	39,25,900	2.4%
LTI	7.1%	16,18,650	6.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CONCOR	-11.3%	67,68,000	-1.9%
GUJGASLTD	-6.2%	38,08,750	0.6%
MINDTREE	-6.2%	33,40,800	4.9%
ASHOKLEY	-5.2%	4,06,20,000	0.5%
CROMPTON	-4.8%	38,56,500	-0.5%
MANAPPURAM	-4.5%	3,17,16,000	4.9%
ONGC	-4.5%	7,75,65,950	2.6%
KOTAKBANK	-4.4%	1,43,01,600	3.2%
NAVINFLUOR	-3.9%	4,21,200	-0.3%
ICICIPRULI	-3.7%	69,13,500	1.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	69,96,757	1,68,498	2,422
HDFCBANK	1,01,66,110	1,37,021	1,348
TCS	32,02,795	97,821	3,064
BEL	3,80,18,492	97,351	254
TATAMOTORS	2,11,85,764	95,168	451
AXISBANK	1,24,64,664	83,903	685
TATASTEEL	73,06,081	65,810	904
ICICIBANK	80,45,363	61,641	772
HDFC	27,47,346	60,502	2,204

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	200	CE	2.1	196	1,93,83,000
ITC	300	CE	2.5	296	2,66,40,000
POWERGRID	220	CE	0.7	211	1,46,55,600
NTPC	150	CE	1.9	150	1,56,80,700
ONGC	140	CE	1.1	130	1,61,73,850
ONGC	150	CE	0.5	130	1,56,07,900
HCLTECH	1,000	CE	1.0	894	34,16,000
DRREDDY	4,600	CE	48.0	4,485	3,42,750
RELIANCE	2,500	CE	29.6	2,431	52,61,250
ACC	2,200	CE	14.1	2,177	3,94,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,100	PE	7.7	2,177	5,33,250
ACC	2,000	PE	2.8	2,177	4,52,000
ACC	2,160	PE	17.1	2,177	3,90,250
M&M	1,100	PE	4.1	1,161	20,01,300
ITC	280	PE	0.6	296	85,66,400
ACC	2,140	PE	12.4	2,177	2,64,250
AMBUJACEM	360	PE	1.0	372	41,86,800
AMBUJACEM	365	PE	1.5	372	38,16,000
AMBUJACEM	370	PE	2.9	372	35,51,400
ONGC	120	PE	0.8	130	46,97,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MOTHERSON	145	CE	1,62,000	1700%	0.4
BEL	257	CE	6,23,200	811%	5.1
BEL	267	CE	2,28,000	650%	2.1
MOTHERSON	132	CE	1,26,000	600%	1.6
FEDERALBNK	108	CE	5,00,000	456%	0.5
BEL	275	CE	8,74,000	448%	1.0
KOTAKBANK	1,940	CE	2,13,600	338%	5.9
BEL	280	CE	19,26,600	333%	0.7
BEL	265	CE	23,75,000	317%	2.6
LAURUSLABS	510	CE	1,50,300	298%	12.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEL	255	PE	6,87,800	18000%	6.1
FEDERALBNK	102	PE	16,10,000	7950%	2.3
SBILIFE	1,160	PE	1,08,000	4700%	6.9
FEDERALBNK	104	PE	8,30,000	2667%	3.5
BEL	247	PE	2,81,200	2367%	3.0
TORNTPOWER	500	PE	1,27,500	2025%	5.0
KOTAKBANK	1,840	PE	1,80,000	1945%	30.9
NTPC	151	PE	2,73,600	1500%	2.1
KOTAKBANK	1,820	PE	1,92,400	1452%	22.3
BHEL	51	PE	4,83,000	1433%	1.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,100	CE	39,655	36.0
RELIANCE	2,400	CE	29,777	73.0
RELIANCE	2,500	CE	24,765	29.6
TCS	3,200	CE	23,631	12.8
TATASTEEL	900	CE	23,462	29.1
TATAMOTORS	450	CE	22,740	11.9
INFY	1,500	CE	22,543	25.7
HDFCBANK	1,360	CE	22,288	17.7
BAJFINANCE	6,000	CE	21,862	178.5
LT	1,700	CE	20,876	30.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,000	PE	21,260	17.4
RELIANCE	2,400	PE	17,904	41.2
HDFCBANK	1,340	PE	16,187	14.8
HDFCBANK	1,360	PE	12,626	23.5
TCS	2,900	PE	11,777	6.0
RELIANCE	2,300	PE	10,656	12.8
HDFCBANK	1,300	PE	9,851	5.5
TCS	3,050	PE	8,839	33.3
TATASTEEL	900	PE	8,047	21.2
INFY	1,460	PE	7,744	15.1

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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