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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	16,347	1,09,72,700	89,55,700	6.95	1.18	16000
PREVIOUS	16,300	1,09,22,500	81,02,000	22.25	1.21	
% CHANGE	0.29%	0.46%	10.54%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note but recovered sharply in the second half of the day.
- Nifty added 62 points to close at 16340.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 16700CE and 16300PE.
- PCR OI stands at 1.18 compared to 1.21 in the previous trading session.
- Nifty to trade with a support of 16000.

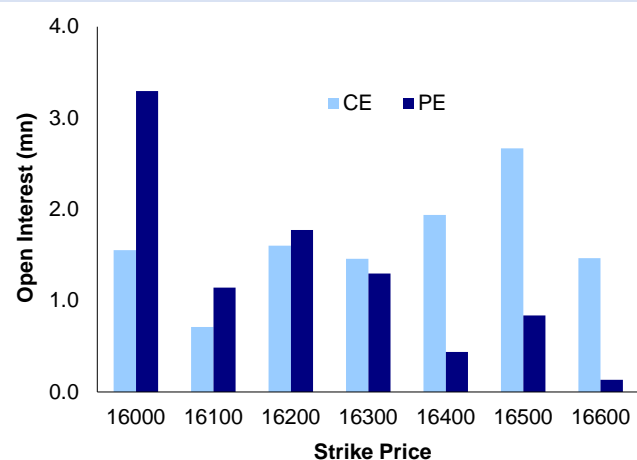
NIFTY LEVELS

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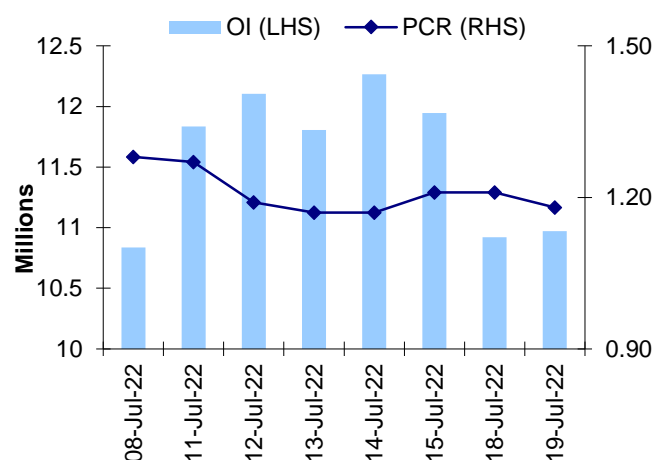
Stocks

- **Sector:** - Banking and Realty stocks traded positive.
- Market wide open interest is 1,058,054Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COFORGE	22.2%	10,07,700	-0.9%
GAIL	15.3%	2,90,60,400	-2.7%
POLYCAB	12.0%	14,38,500	4.5%
CUB	10.2%	1,12,20,000	2.5%
AUBANK	9.4%	81,12,000	1.6%
RAMCOCEM	7.7%	59,77,200	1.8%
BANKBARODA	6.6%	11,81,93,400	4.4%
L&TFH	6.1%	6,06,29,656	0.6%
HAL	6.0%	26,17,725	2.8%
HDFCLIFE	5.8%	2,76,33,100	-1.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABBOTINDIA	-9.0%	39,280	-0.2%
ESCORTS	-6.5%	20,95,500	5.3%
BHARTIARTL	-5.0%	5,34,31,800	1.5%
CROMPTON	-4.7%	36,75,000	1.0%
BAJAJFINSV	-4.7%	12,01,900	1.6%
LTTS	-4.6%	14,89,000	0.4%
INTELLECT	-4.5%	10,65,750	0.1%
HAVELLS	-4.3%	59,77,500	-0.3%
METROPOLIS	-4.1%	10,09,500	1.4%
NBCC	-4.0%	1,82,70,000	-2.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	75,87,006	1,84,323	2,437
HDFCBANK	78,96,269	1,06,525	1,348
ICICIBANK	1,28,25,591	99,514	781
TATASTEEL	85,34,158	78,253	919
AXISBANK	1,01,71,314	70,832	701
SBIN	1,17,24,183	57,985	498
HDFC	25,86,991	57,196	2,218
TCS	18,65,074	57,161	3,074
KOTAKBANK	28,95,175	53,302	1,835

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	200	CE	2.7	199	2,03,15,400
ITC	300	CE	2.0	295	2,70,59,200
POWERGRID	220	CE	0.5	211	1,49,39,100
NTPC	150	CE	2.0	151	1,58,28,900
ONGC	140	CE	0.9	128	1,71,36,350
ONGC	150	CE	0.4	128	1,65,70,400
DRREDDY	4,600	CE	38.2	4,464	3,71,875
HCLTECH	1,000	CE	0.8	893	34,34,900
DRREDDY	4,500	CE	72.4	4,464	2,93,625
ONGC	130	CE	2.8	128	1,11,49,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,100	PE	5.3	2,177	4,85,500
ACC	2,160	PE	13.2	2,177	3,91,500
M&M	1,100	PE	2.5	1,178	21,73,500
ITC	280	PE	0.5	295	87,00,800
COALINDIA	190	PE	0.8	199	33,64,200
AMBUJACEM	360	PE	1.0	372	45,19,800
ACC	2,140	PE	9.3	2,177	2,54,750
DRREDDY	4,000	PE	5.9	4,464	1,75,375
AMBUJACEM	370	PE	2.7	372	40,46,400
AMBUJACEM	365	PE	1.4	372	39,61,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ESCORTS	1,900	CE	1,96,900	35700%	3.4
ESCORTS	1,760	CE	1,16,050	21000%	32.1
EXIDEIND	151	CE	1,40,400	3800%	3.1
RAMCOCEM	670	CE	6,80,850	854%	15.7
HDFCLIFE	535	CE	1,77,100	847%	10.4
FEDERALBNK	112	CE	7,80,000	680%	0.9
FEDERALBNK	111	CE	5,70,000	613%	1.1
ESCORTS	1,800	CE	4,57,600	555%	17.3
FEDERALBNK	117	CE	2,10,000	425%	0.4
BAJAJ-AUTO	4,050	CE	2,00,000	419%	55.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ESCORTS	1,700	PE	1,34,200	4780%	14.2
FEDERALBNK	107	PE	3,80,000	3700%	2.3
FEDERALBNK	110	PE	2,30,000	2200%	4.1
FEDERALBNK	106	PE	4,40,000	2100%	1.9
MANAPPURAM	94	PE	1,08,000	1700%	2.1
FEDERALBNK	105	PE	29,50,000	1635%	1.5
FEDERALBNK	108	PE	2,20,000	1000%	2.8
MANAPPURAM	93	PE	1,68,000	833%	1.6
BANKBARODA	112	PE	10,99,800	596%	2.6
FEDERALBNK	103	PE	17,50,000	465%	0.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	39,934	30.6
RELIANCE	2,440	CE	31,876	55.7
RELIANCE	2,400	CE	28,197	75.3
AXISBANK	700	CE	26,351	13.6
TATASTEEL	920	CE	21,991	23.1
HDFCBANK	1,360	CE	21,372	15.5
RELIANCE	2,460	CE	19,359	45.7
BAJFINANCE	6,100	CE	19,295	118.5
SBIN	500	CE	16,589	7.0
TATASTEEL	900	CE	16,215	33.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	19,406	38.0
RELIANCE	2,300	PE	15,449	11.9
RELIANCE	2,360	PE	9,590	23.7
TATASTEEL	900	PE	9,288	13.4
TCS	3,000	PE	8,746	14.7
RELIANCE	2,420	PE	8,553	46.7
HDFCBANK	1,340	PE	8,406	13.0
KOTAKBANK	1,820	PE	7,208	27.1
HINDUNILVR	2,500	PE	7,193	18.9
RELIANCE	2,380	PE	7,123	30.2

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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