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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	16,598	99,48,300	94,88,750	-7.5	1.31	16140
PREVIOUS	16,520	94,00,200	1,08,86,100	-0.4	1.29	
% CHANGE	0.47%	5.83%	-12.84%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained in the second half of the trading session.
- Nifty added 84 points to close at 16605.
- OI concentration seen in 17000CE and 16500PE.
- Addition witnessed in 16500PE and in 16600CE.
- PCR OI stands at 1.31 compared to 1.29 in the previous trading session.
- Nifty to trade with a support of 16140.

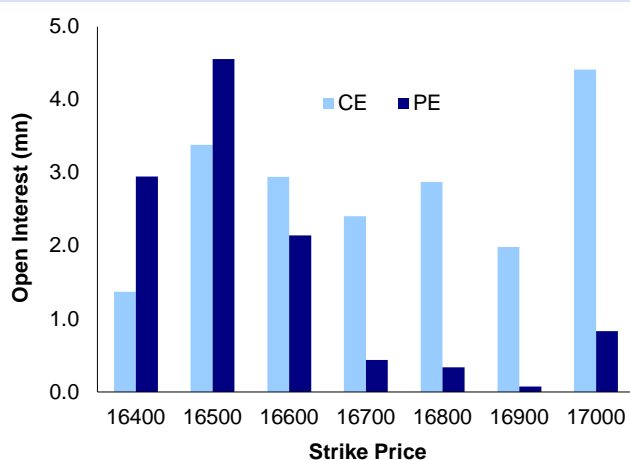
NIFTY LEVELS

16000 16140 16376 16522 16721 16908

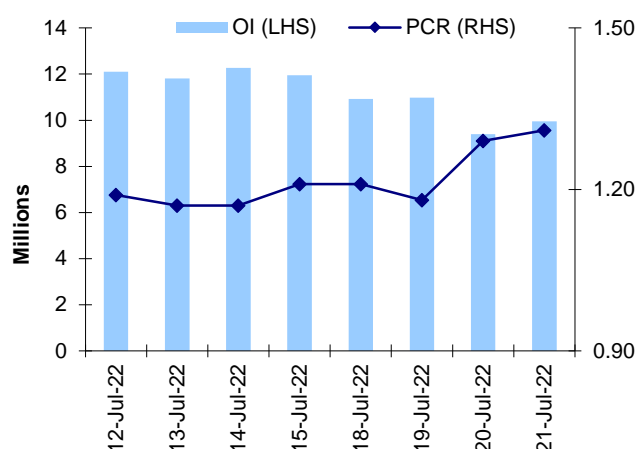
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is 755,345Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABB	21.8%	9,54,500	6.7%
PVR	16.3%	26,96,782	1.6%
INDIAMART	15.7%	3,79,350	2.2%
CUMMINSIND	15.2%	25,84,800	5.3%
ATUL	13.8%	1,43,625	-0.6%
COROMANDEL	13.5%	14,52,500	4.0%
CANFINHOME	12.9%	33,22,800	4.0%
AARTIIND	11.6%	42,85,700	5.2%
PERSISTENT	9.8%	8,92,050	1.4%
ASTRAL	9.7%	8,73,125	-0.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NBCC	-11.1%	1,48,05,000	4.2%
CUB	-8.2%	1,09,30,000	1.5%
POLYCAB	-6.9%	13,77,300	1.4%
COFORGE	-5.5%	10,59,000	2.4%
CROMPTON	-3.6%	38,44,500	-3.2%
MARICO	-3.6%	1,10,29,200	2.5%
INDUSTOWER	-3.3%	1,48,48,400	1.1%
L&TFH	-3.1%	6,27,89,264	2.0%
ONGC	-3.0%	7,09,78,600	0.4%
MCX	-2.8%	34,87,200	1.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	76,25,468	1,89,334	2,486
WIPRO	2,26,91,171	93,310	414
HDFCBANK	63,20,139	86,147	1,361
TCS	24,20,640	76,744	3,177
SBIN	1,38,14,893	70,660	512
ICICIBANK	83,12,338	65,298	786
TATACOMM	60,74,127	64,016	1,077
AXISBANK	80,36,515	57,253	716
HINDUNILVR	19,90,695	52,042	2,607

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	200	CE	2.2	199	2,01,85,200
ONGC	140	CE	1.0	133	1,95,00,250
ITC	300	CE	3.5	300	2,70,40,000
ONGC	150	CE	0.4	133	1,68,32,200
POWERGRID	220	CE	0.4	212	1,48,20,300
NTPC	150	CE	1.6	151	1,65,07,200
DRREDDY	4,500	CE	35.7	4,380	3,63,250
DRREDDY	4,600	CE	18.7	4,380	3,51,250
HCLTECH	1,000	CE	0.9	925	28,49,700
ONGC	135	CE	2.2	133	99,29,150

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,100	PE	3.9	2,178	4,19,000
INDUSINDBK	900	PE	5.4	948	26,46,900
WIPRO	400	PE	2.9	415	63,13,000
ITC	280	PE	0.3	300	88,00,000
TATAMOTORS	400	PE	0.6	455	59,93,550
AMBUJACEM	365	PE	0.7	371	45,00,000
INDUSINDBK	920	PE	9.6	948	16,05,600
AMBUJACEM	360	PE	0.4	371	42,58,800
ONGC	130	PE	1.7	133	50,58,900
DRREDDY	4,000	PE	6.7	4,380	1,39,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDUSINDBK	1,080	CE	1,59,300	17600%	0.9
INDUSINDBK	1,060	CE	2,03,400	11200%	1.3
INDUSINDBK	970	CE	10,08,900	5505%	11.2
PVR	1,980	CE	2,96,296	2248%	23.8
INDUSINDBK	1,040	CE	2,54,700	1248%	2.0
CANFINHOME	560	CE	1,78,425	1120%	7.2
MOTHERSON	137	CE	2,74,500	1120%	1.9
INDUSINDBK	1,100	CE	3,16,800	1114%	0.7
AARTIIND	790	CE	2,09,100	884%	14.2
INDUSINDBK	1,020	CE	3,14,100	818%	3.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDUSINDBK	940	PE	8,62,200	15867%	16.5
TATACOMM	1,040	PE	1,74,000	11500%	11.0
ABCAPITAL	97	PE	4,15,800	7600%	0.8
INDUSINDBK	910	PE	6,72,300	6125%	7.2
INDUSINDBK	920	PE	16,05,600	5475%	9.6
BEL	265	PE	11,28,600	4850%	3.4
DABUR	565	PE	3,43,750	4483%	3.1
INDUSINDBK	960	PE	2,35,800	4267%	26.5
DABUR	570	PE	2,08,750	4075%	5.2
MOTHERSON	135	PE	5,22,000	2800%	3.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	33,088	38.2
ITC	300	CE	28,907	3.5
INFY	1,520	CE	24,376	31.2
INDUSINDBK	950	CE	22,670	19.3
WIPRO	420	CE	22,150	4.6
INDUSINDBK	940	CE	22,090	24.5
TCS	3,200	CE	19,862	27.1
INDUSINDBK	1,000	CE	18,774	5.2
INDUSINDBK	920	CE	18,630	37.3
WIPRO	410	CE	18,555	9.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
WIPRO	400	PE	23,292	2.9
INDUSINDBK	900	PE	18,862	5.4
WIPRO	410	PE	17,657	5.0
INDUSINDBK	920	PE	14,588	9.6
RELIANCE	2,500	PE	12,912	49.5
TCS	3,150	PE	12,302	23.6
RELIANCE	2,480	PE	10,851	39.6
RELIANCE	2,400	PE	10,733	12.9
INFY	1,520	PE	10,405	20.6
RELIANCE	2,460	PE	9,267	30.9

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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