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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	16,973	96,61,550	75,41,300	18.35	0.97	16076
PREVIOUS	16,801	97,64,850	1,17,06,300	30.95	0.94	
% CHANGE	1.03%	-1.06%	-35.58%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained through the day.
- Nifty added 184 points to close at 16955.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 16900PE and in 17200CE.
- PCR OI stands at 0.97 compared to 0.94 in the previous trading session.
- Nifty to trade with a support of 16076.

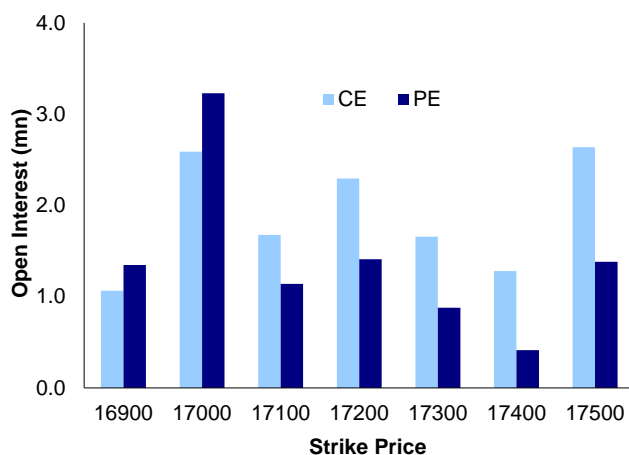
NIFTY LEVELS

16076 16260 16427 16662 16806 17074

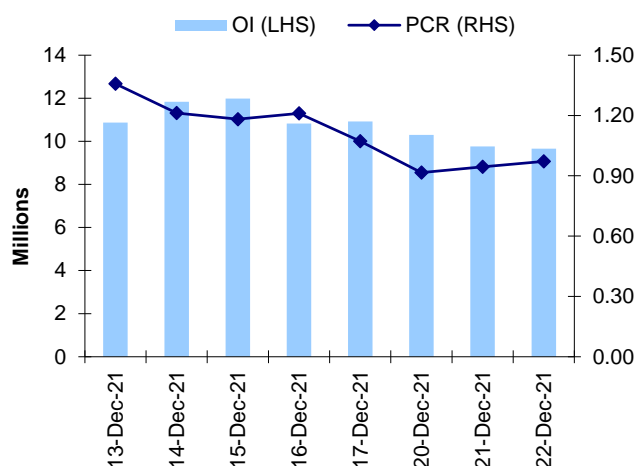
Stocks

- **Sector:-** Realty stocks traded positive.
- Market wide-open interest is 1,034,127Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ATUL	17.5%	52,950	0.9%
IDEA	12.3%	90,53,10,000	-0.4%
INDIACEM	10.1%	1,25,83,100	5.7%
DIXON	9.8%	4,28,250	-1.6%
CROMPTON	9.4%	28,47,900	0.4%
NATIONALUM	6.4%	10,72,95,500	4.8%
M&MFIN	6.3%	2,89,80,000	0.9%
INDHOTEL	6.3%	1,59,39,186	0.3%
HINDALCO	6.3%	2,99,83,900	4.0%
HDFC	6.0%	1,28,59,500	-0.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HINDPETRO	-6.2%	1,16,99,100	2.3%
CUMMINSIND	-5.9%	14,20,800	2.6%
PFIZER	-5.0%	2,06,875	2.1%
BALKRISIND	-3.8%	15,60,200	2.0%
MOTHERSUMI	-3.7%	2,92,95,000	5.7%
KOTAKBANK	-3.7%	1,96,25,200	1.5%
AXISBANK	-3.6%	5,75,20,800	0.5%
IDFCFIRSTB	-3.6%	15,58,04,800	5.0%
IRCTC	-3.4%	95,52,250	3.1%
DEEPAKNTR	-3.3%	24,30,500	2.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ZEEL	7,06,17,043	2,44,030	349
RELIANCE	81,49,415	1,91,251	2,366
TATAMOTORS	2,27,30,750	1,06,217	471
ICICIBANK	98,43,359	71,617	733
HDFC	27,63,684	70,085	2,539
HDFCBANK	42,88,742	61,912	1,445
KOTAKBANK	34,53,839	60,433	1,762
SBIN	1,31,02,553	59,443	456
BHARTIARTL	85,22,226	58,003	685

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
POWERGRID	210	CE	1.2	202	67,40,912
HINDALCO	450	CE	14.9	463	61,46,850
POWERGRID	215	CE	0.7	202	42,18,403
CIPLA	1,000	CE	1.4	893	19,46,750
RELIANCE	2,500	CE	6.0	2,368	59,98,500
ITC	240	CE	0.3	213	340,28,800
TATAPOWER	250	CE	0.5	219	143,97,750
MARUTI	8,000	CE	12.3	7,417	4,17,800
CIPLA	900	CE	10.5	893	15,74,950
ITC	250	CE	0.2	213	298,88,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	3,000	PE	3.9	3,286	4,57,500
MARUTI	7,000	PE	15.4	7,417	2,44,100
POWERGRID	200	PE	2.6	202	19,99,875
HINDALCO	450	PE	2.1	463	24,77,875
TATAPOWER	200	PE	0.7	219	57,91,500
HINDALCO	440	PE	1.3	463	17,92,025
TATAPOWER	210	PE	1.7	219	55,28,250
BANKBARODA	80	PE	1.9	80	74,76,300
TATAMOTORS	450	PE	2.8	471	40,69,800
INFY	1,800	PE	9.7	1,830	14,12,100

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NMDC	152	CE	1,40,700	2000%	0.3
INDIACEM	185	CE	5,82,900	644%	5.9
INDIACEM	190	CE	27,75,300	506%	3.9
MANAPPURAM	187	CE	1,62,000	286%	0.3
HDFC	2,540	CE	1,05,900	227%	41.3
IOC	111	CE	4,81,000	196%	1.2
IOC	109	CE	2,73,000	163%	2.0
HCLTECH	1,270	CE	1,39,300	158%	5.4
PVR	1,340	CE	1,59,137	147%	21.2
INDIACEM	195	CE	9,04,800	117%	2.5
HINDPETRO	295	CE	1,40,400	117%	2.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SRF	2,300	PE	1,23,125	2089%	41.5
AUROPHARMA	720	PE	1,70,300	394%	14.3
INDIACEM	160	PE	1,27,600	389%	0.3
INDIACEM	180	PE	7,01,800	297%	2.2
HCLTECH	1,220	PE	1,73,600	276%	15.9
BEL	132	PE	1,40,600	270%	0.1
INDIACEM	185	PE	3,71,200	266%	4.3
SUNPHARMA	790	PE	3,71,700	228%	7.3
UPL	740	PE	3,61,400	220%	5.4
AUROPHARMA	710	PE	1,85,900	192%	10.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	27,597	20.3
RELIANCE	2,360	CE	22,117	37.1
RELIANCE	2,500	CE	22,105	6.0
RELIANCE	2,340	CE	15,722	48.7
DIVISLAB	4,600	CE	14,111	69.5
SRF	2,300	CE	12,970	52.4
SUNPHARMA	800	CE	12,321	9.7
HINDALCO	460	CE	12,227	8.3
RELIANCE	2,380	CE	11,007	27.6
ITC	220	CE	10,236	1.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	21,460	9.5
RELIANCE	2,340	PE	13,422	19.7
RELIANCE	2,320	PE	9,698	13.9
RELIANCE	2,200	PE	7,765	2.6
TATASTEEL	1,100	PE	7,752	10.4
INFY	1,800	PE	7,607	9.7
SBIN	450	PE	7,357	5.0
RELIANCE	2,360	PE	7,127	28.0
BAJFINANCE	6,500	PE	6,653	41.2
HDFCBANK	1,440	PE	6,517	16.0

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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