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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	16,632	79,78,300	79,11,400	1.1	1.06	16490
PREVIOUS	16,723	90,06,200	79,05,400	3.6	1.35	
% CHANGE	-0.54%	-11.41%	0.08%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and traded with a negative bias through the day.
- Nifty lost 88 points to close at 16631.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 17000CE and Reduction in 16500PE.
- PCR OI stands at 1.06 compared to 1.35 in the previous trading session.
- Nifty to trade with a support of 16490.

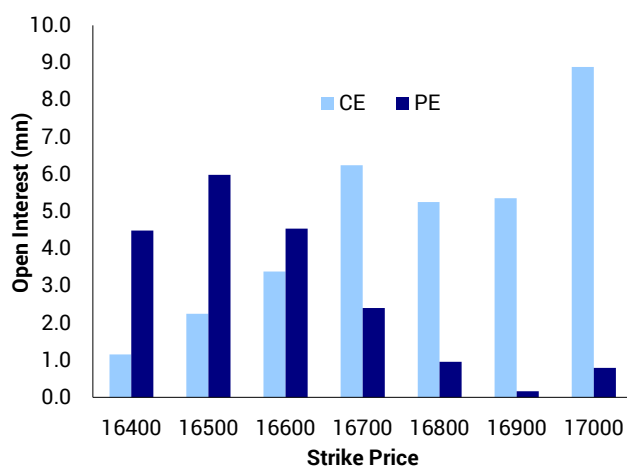
NIFTY LEVELS

16000 16140 16376 16490 16721 16908

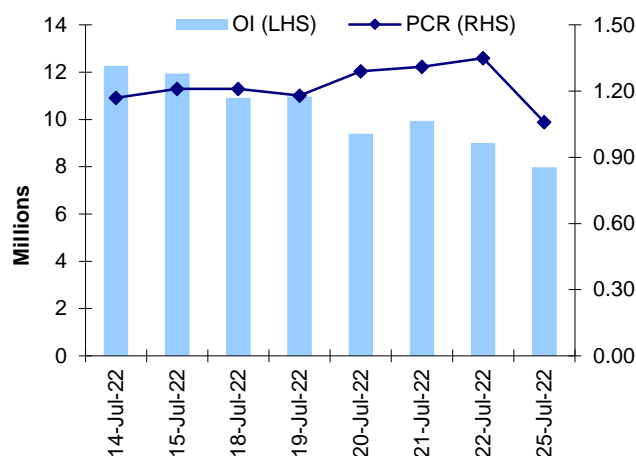
Stocks

- **Sector:** - Auto stocks traded negative.
- Market wide open interest is 1,034,446Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAVINFLUOR	34.0%	7,63,875	11.1%
NTPC	20.3%	7,87,96,800	0.8%
MFSL	19.2%	18,18,050	0.5%
DALBHARAT	15.3%	12,40,000	-2.9%
MGL	14.8%	48,16,000	-1.1%
ESCORTS	14.4%	25,03,050	-1.1%
ASHOKLEY	12.3%	4,67,80,000	-0.2%
INTELLECT	11.7%	11,81,250	0.7%
INDHOTEL	10.3%	2,59,57,988	3.2%
BOSCHLTD	9.9%	1,22,900	-1.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
L&TFH	-14.3%	5,53,02,028	0.1%
IOC	-13.0%	7,23,74,250	-0.1%
NBCC	-9.9%	1,27,50,000	-0.6%
BAJAJ-AUTO	-9.7%	24,18,250	-0.8%
AUBANK	-9.7%	72,90,000	-0.1%
LALPATHLAB	-9.2%	12,13,500	0.4%
RAMCOCEM	-8.2%	56,40,600	-2.1%
IPCALAB	-7.8%	8,27,450	-2.1%
COFORGE	-7.3%	9,95,700	1.7%
DELTACORP	-7.0%	1,57,71,100	3.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,06,65,470	2,58,389	2,420
ICICIBANK	2,10,34,148	1,69,378	801
RELIANCE	41,31,767	1,03,422	2,503
TATASTEEL	99,63,563	95,154	961
HDFCBANK	50,71,563	70,667	1,397
CANBK	2,77,55,911	62,836	225
ULTRACEMCO	9,19,050	58,385	6,383
ICICIBANK	71,75,469	57,407	800
TCS	17,97,504	56,919	3,167

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	200	CE	2.1	201	1,94,25,000
POWERGRID	220	CE	0.1	208	1,40,77,800
ONGC	140	CE	0.3	130	1,82,02,800
ITC	300	CE	2.7	302	2,26,59,200
NTPC	150	CE	0.7	150	1,62,67,800
DRREDDY	4,500	CE	13.2	4,341	3,46,500
ONGC	150	CE	0.1	130	1,31,97,800
ACC	2,200	CE	21.9	2,205	5,16,000
RELIANCE	2,500	CE	6.5	2,422	57,57,250
HCLTECH	1,000	CE	0.4	930	25,17,900

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,160	PE	3.1	2,205	3,56,750
INDUSINDBK	900	PE	1.5	964	18,10,800
M&M	1,100	PE	1.9	1,137	17,81,500
WIPRO	400	PE	1.3	416	41,23,000
COALINDIA	195	PE	0.3	201	35,95,200
ACC	2,100	PE	1.2	2,205	2,96,000
COALINDIA	190	PE	0.2	201	33,05,400
TATAMOTORS	400	PE	0.4	451	60,16,350
COALINDIA	200	PE	0.9	201	29,69,400
ITC	300	PE	1.0	302	73,15,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CANBK	280	CE	1,02,600	1800%	0.3
BEL	300	CE	2,12,800	700%	0.1
AXISBANK	790	CE	2,78,400	452%	0.8
ICICIBANK	910	CE	1,33,375	439%	0.2
AXISBANK	830	CE	1,52,400	429%	0.3
JUBLFOOD	590	CE	22,33,750	418%	7.2
APOLLOHOSP	4,250	CE	1,05,375	335%	28.7
RELIANCE	2,480	CE	15,44,000	304%	8.8
AXISBANK	780	CE	7,66,800	290%	1.1
RELIANCE	2,440	CE	12,38,000	266%	19.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NAVINFLUOR	4,000	PE	1,93,725	21425%	23.0
ADANIEN	2,540	PE	1,14,000	3700%	21.2
BEL	275	PE	2,12,800	1020%	6.5
ADANIEN	2,520	PE	1,00,500	593%	14.7
ICICIBANK	820	PE	4,53,750	469%	23.4
GAIL	147	PE	3,96,500	442%	1.7
COALINDIA	202	PE	1,93,200	411%	2.5
HINDALCO	385	PE	3,44,000	400%	3.2
TATASTEEL	960	PE	6,09,025	387%	15.8
JINDALSTEL	370	PE	3,23,750	281%	5.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	69,406	6.5
RELIANCE	2,600	CE	41,784	1.9
RELIANCE	2,440	CE	41,101	19.6
RELIANCE	2,460	CE	40,614	13.2
TATASTEEL	960	CE	33,977	18.5
INFY	1,520	CE	30,656	8.3
INFY	1,500	CE	30,573	18.1
HDFCBANK	1,400	CE	30,022	10.9
RELIANCE	2,480	CE	29,220	8.8
RELIANCE	2,420	CE	27,385	27.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	55,244	16.6
RELIANCE	2,420	PE	22,396	25.8
RELIANCE	2,380	PE	20,277	9.8
TCS	3,160	PE	19,707	20.3
INFY	1,500	PE	18,461	10.8
RELIANCE	2,360	PE	16,685	5.1
RELIANCE	2,440	PE	15,384	37.0
ICICIBANK	800	PE	15,187	8.7
TATASTEEL	940	PE	14,175	7.6
RELIANCE	2,300	PE	14,155	2.0

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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