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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	16,168	1,12,80,950	1,25,49,950	-1.9	1.29	16410
PREVIOUS	16,014	47,21,250	1,07,72,750	-11.2	0.62	
% CHANGE	0.96%	138.94%	16.50%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but stooped lower in the second half of the trading session.
- Nifty added 144 points to close at 16170.
- OI concentration seen in 17000CE and 15500PE.
- Addition witnessed in 17000CE and in 15500PE.
- PCR OI stands at 1.29.
- Nifty to trade with a resistance at 16410.

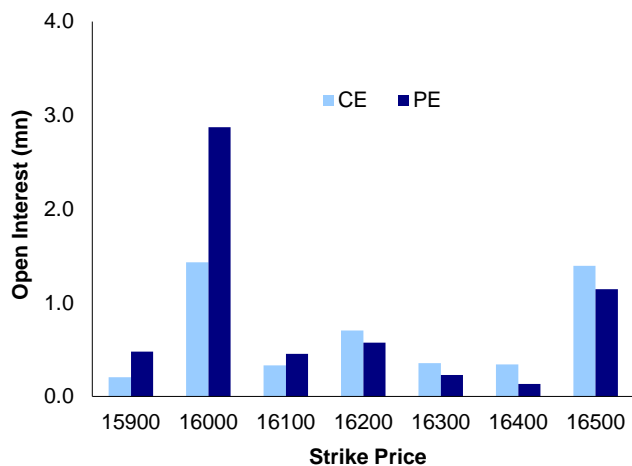
NIFTY LEVELS

15555 15736 15907 16099 16282 16410

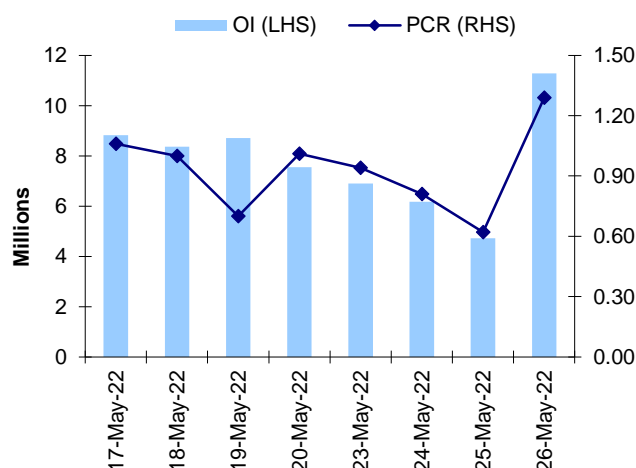
Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide open interest is 560,876Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IBULHSGFIN	512%	3,14,64,600	5.8%
MCX	180%	28,84,900	1.6%
GNFC	51%	26,85,800	1.0%
IDFC	40%	10,02,30,000	2.1%
CANBK	39%	4,82,43,600	5.1%
LAURUSLABS	36%	61,13,700	1.2%
NATIONALUM	36%	4,68,13,750	-0.7%
CHAMBLFERT	35%	28,92,000	-3.5%
DALBHARAT	34%	10,06,000	3.4%
BHEL	34%	9,26,10,000	1.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CONCOR	-3%	70,33,800	3.2%
ABBOTINDIA	-1%	24,360	-1.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	82,52,551	2,13,519	2,587
HDFCBANK	1,34,96,214	1,82,953	1,367
TATASTEEL	1,50,53,673	1,55,526	1,052
HDFC	59,40,524	1,35,156	2,288
ICICIBANK	1,40,28,733	1,01,397	729
ADANIENT	49,67,514	99,005	2,046
KOTAKBANK	49,49,829	94,231	1,909
ADANIPOWER	3,03,33,101	91,428	314
TCS	28,13,186	90,125	3,227

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	180	CE	0.9	152	44,19,800
COALINDIA	200	CE	2.8	183	28,09,800
ITC	300	CE	1.4	267	72,54,400
COALINDIA	190	CE	5.6	183	22,89,000
ONGC	155	CE	6.8	152	26,41,100
ITC	280	CE	4.1	267	64,38,400
BANKBARODA	100	CE	3.8	97	70,60,950
TATASTEEL	1,100	CE	27.6	1,006	23,99,975
LT	1,660	CE	21.3	1,572	9,70,025
TATASTEEL	1,200	CE	11.1	1,006	21,76,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AMBUJACEM	360	PE	2.5	366	47,35,500
BPCL	300	PE	6.2	324	8,15,400
TATAPOWER	200	PE	3.8	221	34,42,500
COALINDIA	180	PE	6.4	183	11,46,600
TATAMOTORS	400	PE	12.0	422	25,87,800
SBIN	460	PE	12.7	471	24,18,000
TATAPOWER	220	PE	11.0	221	31,86,000
AMBUJACEM	350	PE	1.4	366	14,98,500
SBIN	450	PE	9.6	471	18,73,500
TATAMOTORS	420	PE	19.6	422	18,82,425

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	110	CE	5,30,100	4175%	12.9
IDFCFIRSTB	33	CE	4,10,700	3600%	2.8
ITC	287	CE	1,08,800	3300%	2.6
UPL	750	CE	1,46,900	2725%	28.7
ITC	317	CE	3,42,400	2575%	0.4
IDFC	48	CE	5,20,000	2500%	2.4
BHARTIARTL	770	CE	4,63,600	2468%	2.5
ADANIANT	2,000	CE	4,09,000	1895%	147.9
BPCL	320	CE	3,16,800	1856%	15.9
HINDPETRO	230	CE	1,43,100	1667%	13.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BPCL	270	PE	1,35,000	7400%	2.2
TATAPOWER	185	PE	1,68,750	2400%	1.8
L&TFH	69	PE	1,69,556	1800%	2.5
ADANIANT	1,980	PE	1,09,000	1457%	78.3
L&TFH	55	PE	1,33,860	1400%	0.4
IDFC	40	PE	1,50,000	1400%	0.6
IDFC	46	PE	1,40,000	1300%	1.8
IBULHSGFIN	110	PE	4,86,700	1208%	5.8
PNB	24	PE	1,92,000	1100%	0.2
COALINDIA	155	PE	2,98,200	1083%	1.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,100	CE	15,822	27.6
RELIANCE	2,600	CE	12,270	89.7
RELIANCE	2,700	CE	11,504	49.5
TATASTEEL	1,000	CE	11,024	63.7
HDFCBANK	1,400	CE	9,442	27.8
HDFCBANK	1,360	CE	8,867	47.1
ASIANPAINT	3,000	CE	8,381	50.9
TATASTEEL	1,040	CE	8,017	46.5
TCS	3,300	CE	7,953	76.5
TATASTEEL	1,060	CE	7,252	39.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ASIANPAINT	2,800	PE	6,799	97.7
RELIANCE	2,600	PE	6,037	93.6
ADANIANT	2,000	PE	5,882	88.4
RELIANCE	2,500	PE	5,689	52.8
ASIANPAINT	2,700	PE	5,490	63.3
TATASTEEL	900	PE	5,213	23.1
HDFCBANK	1,300	PE	4,650	17.9
TATASTEEL	1,000	PE	4,544	57.9
ASIANPAINT	2,600	PE	4,175	39.3
AMBUJACEM	360	PE	4,166	2.5

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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