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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	16,578	1,04,13,850	1,17,95,750	-6.4	1.32	16200
PREVIOUS	16,643	1,14,64,950	1,02,87,200	-17.55	1.31	
% CHANGE	-0.40%	-9.17%	14.66%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and remained range bound through the day.
- Nifty lost 76 points to close at 16584.
- OI concentration seen in 17500CE and 16000PE.
- Addition witnessed in 16000PE and Reduction in 16500CE.
- PCR OI stands at 1.32 compared to 1.31 in the previous trading session.
- Nifty to trade with a support of 16200.

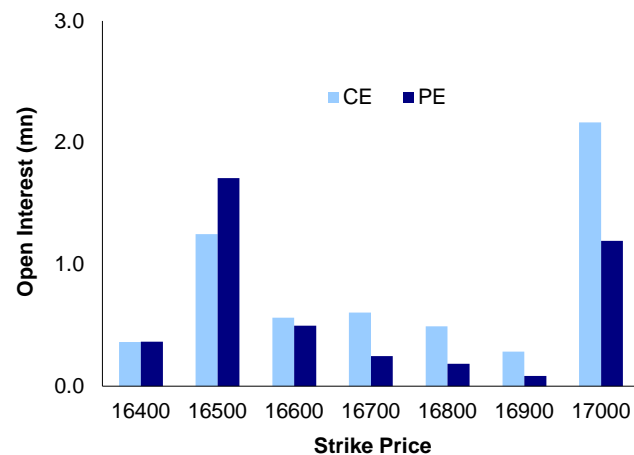
NIFTY LEVELS

16200 16316 16426 16657 16849 17033

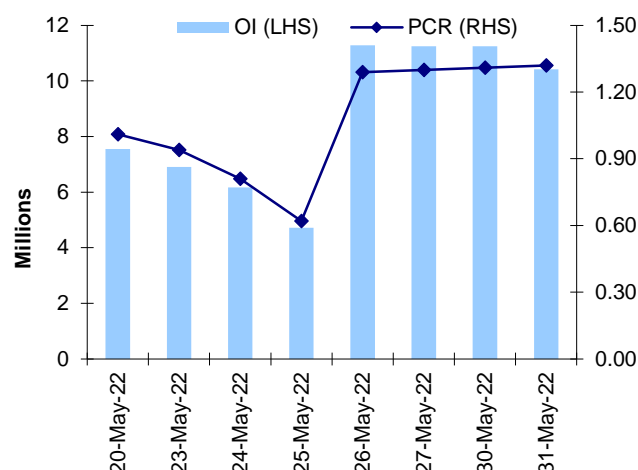
Stocks

- **Sector:** - Banking stocks traded negative.
- Market wide open interest is 902,031Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AUBANK	35.4%	33,57,000	-3.4%
AARTIIND	32.9%	32,84,400	-6.2%
ABB	29.2%	6,50,000	1.7%
LTTS	19.7%	12,44,200	-2.0%
APOLLOTYRE	16.5%	1,73,90,500	-0.8%
METROPOLIS	16.0%	6,69,500	-4.9%
GSPL	15.3%	21,63,600	-1.9%
JINDALSTEL	13.7%	3,31,47,500	-2.4%
GODREJCP	13.5%	70,28,000	-3.7%
ASTRAL	13.2%	8,67,625	1.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NTPC	-14.3%	8,11,16,700	3.4%
APOLLOHOSP	-11.3%	18,70,000	2.2%
JUBLFOOD	-10.8%	1,15,91,250	-2.8%
HDFCAMC	-8.5%	43,86,300	3.4%
CROMPTON	-7.2%	29,36,400	2.8%
HAL	-6.8%	21,40,350	0.9%
LTI	-6.0%	16,90,200	1.5%
BAJAJ-AUTO	-5.5%	24,24,250	0.2%
BPCL	-5.0%	1,72,06,200	-0.9%
OBEROIRLTY	-5.0%	47,58,600	1.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	3,25,91,420	8,59,939	2,633
BHARTIARTL	4,45,93,174	3,12,224	700
KOTAKBANK	1,48,30,306	2,75,768	1,847
JINDALSTEL	6,59,03,602	2,50,524	378
SUNPHARMA	2,43,60,628	2,09,852	861
ADANIPOWER	6,43,90,369	2,08,142	323
MARUTI	24,94,005	1,98,863	7,966
NTPC	12,46,65,699	1,94,077	156
HINDALCO	3,91,15,757	1,64,960	423

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	3.2	152	86,85,600
COALINDIA	200	CE	4.8	193	39,60,600
COALINDIA	210	CE	2.3	193	34,44,000
AMBUJACEM	380	CE	3.1	371	55,95,000
TATASTEEL	1,100	CE	21.8	1,005	35,71,275
AMBUJACEM	370	CE	5.7	371	54,24,000
ONGC	155	CE	4.9	152	48,70,250
ONGC	180	CE	0.8	152	46,89,300
ITC	300	CE	1.4	272	91,96,800
ONGC	150	CE	7.2	152	46,00,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	180	PE	2.9	193	30,70,200
AMBUJACEM	370	PE	4.5	371	39,55,500
M&M	1,000	PE	23.7	1,035	10,95,500
AMBUJACEM	360	PE	1.7	371	36,18,000
M&M	900	PE	5.4	1,035	9,07,900
ONGC	140	PE	2.4	152	27,68,150
AMBUJACEM	365	PE	2.3	371	29,88,000
COALINDIA	190	PE	6.1	193	14,36,400
TATAMOTORS	400	PE	4.8	445	34,21,425
ITC	250	PE	1.5	272	37,98,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNPHARMA	870	CE	2,96,100	6950%	24.8
SUNPHARMA	860	CE	3,22,700	5022%	29.8
SUNPHARMA	850	CE	1,87,600	972%	35.9
COALINDIA	202	CE	1,34,400	967%	4.0
COALINDIA	240	CE	1,21,800	625%	0.4
M&M	1,080	CE	4,90,000	580%	19.8
AARTIIND	780	CE	2,07,400	578%	28.0
IDEA	16	CE	25,20,000	500%	0.1
CUB	170	CE	1,59,800	488%	0.7
BHARATFORG	800	CE	1,16,250	474%	4.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&M	1,040	PE	1,21,800	5700%	41.2
NTPC	156	PE	1,42,500	2400%	5.2
M&M	1,020	PE	3,78,000	2150%	31.7
NTPC	153	PE	1,99,500	1650%	3.9
COALINDIA	192	PE	1,34,400	1500%	7.3
M&M	1,010	PE	1,81,300	859%	27.5
SUNPHARMA	860	PE	4,10,200	606%	28.9
CUB	140	PE	4,21,600	589%	6.2
HINDPETRO	225	PE	4,83,300	539%	9.2
NTPC	155	PE	7,18,200	530%	4.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	29,426	59.4
TATASTEEL	1,100	CE	20,664	21.8
RELIANCE	2,660	CE	15,448	76.6
TATASTEEL	1,060	CE	15,221	32.8
RELIANCE	2,800	CE	14,820	30.0
RELIANCE	2,680	CE	13,356	67.8
TATAMOTORS	450	CE	12,551	16.7
TCS	3,400	CE	10,892	69.8
RELIANCE	2,600	CE	9,975	105.9
NAUKRI	4,000	CE	9,502	297.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	12,410	74.7
SUNPHARMA	850	PE	9,379	25.2
TATASTEEL	900	PE	8,170	18.3
SUNPHARMA	860	PE	7,535	28.9
RELIANCE	2,640	PE	6,716	94.0
INFY	1,500	PE	6,057	38.9
RELIANCE	2,500	PE	6,035	40.9
SUNPHARMA	800	PE	6,027	10.3
RELIANCE	2,660	PE	5,870	103.2
M&M	1,000	PE	5,296	23.7

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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