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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	15,711	96,76,050	54,11,250	30.6	1.26	15290
PREVIOUS	15,752	96,57,400	67,46,300	31.15	1.29	
% CHANGE	-0.26%	0.19%	-19.79%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the day.
- Nifty lost 41 points to close at 15680.
- OI concentration seen in 16000CE and 15500PE
- Addition witnessed in 16000CE and 15700PE.
- PCR OI stands at 1.26 compared to 1.29 in the previous trading session.
- Nifty to trade with a support of 15290.

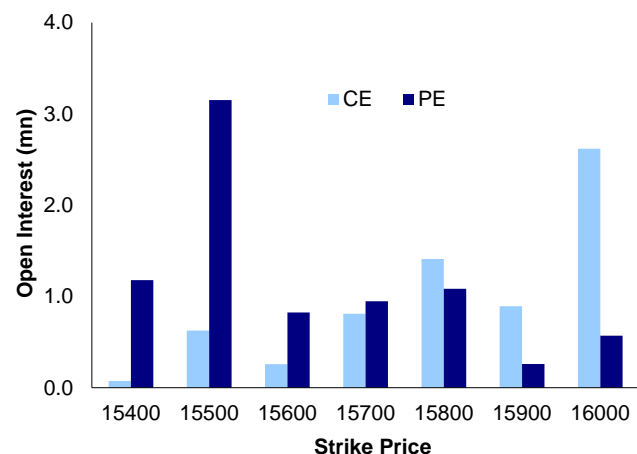
NIFTY LEVELS

15290 15449 15556 15669 15794 15902

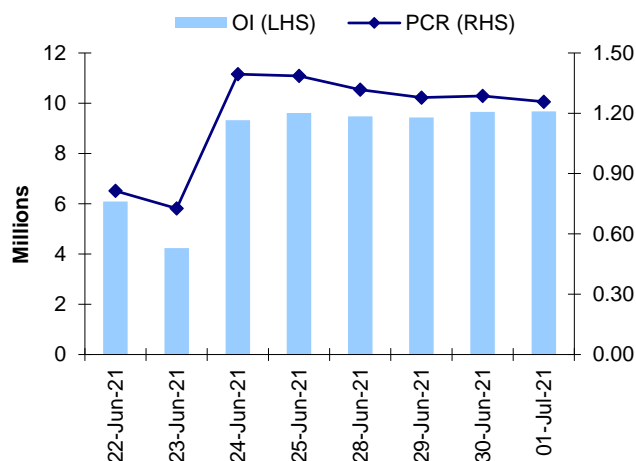
Stocks

- **Sector:** - IT stocks traded negative.
- Market wide-open interest is 549,402Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHOLAFIN	18.5%	1,01,33,750	-1.4%
DABUR	11.1%	77,71,250	3.7%
NAUKRI	9.5%	11,59,500	8.2%
PFC	8.4%	4,68,53,400	-5.3%
ESCORTS	8.1%	59,15,800	-1.6%
BAJAJ-AUTO	7.5%	14,82,750	1.7%
LALPATHLAB	7.2%	4,67,500	-0.2%
VOLTAS	7.1%	29,28,000	-0.9%
IDEA	7.0%	67,27,70,000	-9.0%
SRF	6.8%	3,47,750	1.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COLPAL	-4.7%	24,33,200	1.3%
BOSCHLTD	-4.3%	1,25,250	1.1%
CIPLA	-4.2%	96,94,100	0.6%
PAGEIND	-4.2%	69,150	0.3%
MPHASIS	-4.0%	7,02,650	1.8%
IRCTC	-3.6%	19,88,025	0.0%
MOTHERSUMI	-3.6%	2,96,83,500	1.1%
NTPC	-3.6%	4,84,78,500	0.8%
GUJGASLTD	-3.6%	22,38,750	2.2%
NMDC	-3.4%	6,28,32,600	0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	84,55,721	1,26,108	1,487
RELIANCE	57,84,627	1,22,019	2,098
TATAMOTORS	2,79,44,816	96,265	344
SBIN	1,61,61,469	68,035	420
ICICIBANK	1,05,17,081	66,634	631
TATASTEEL	56,14,928	65,497	1,164
IDEA	64,37,08,116	58,532	9
ADANIENT	37,59,914	56,396	1,490
SAIL	4,27,13,468	55,103	127

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	1.8	117	215,46,000
M&M	800	CE	14.4	775	28,88,200
HEROMOTOCO	3,000	CE	43.2	2,904	8,06,700
HINDALCO	390	CE	8.0	380	55,66,350
ONGC	125	CE	2.4	119	125,43,300
RELIANCE	2,200	CE	30.7	2,108	72,95,750
CIPLA	1,000	CE	20.4	982	14,37,800
RELIANCE	2,300	CE	15.3	2,108	67,99,750
MARUTI	8,000	CE	63.6	7,598	2,62,300
ONGC	120	CE	4.2	119	92,32,300

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	5,000	PE	21.1	5,563	3,41,625
HEROMOTOCO	2,900	PE	73.7	2,904	4,21,500
HEROMOTOCO	2,800	PE	32.8	2,904	4,21,200
MARUTI	7,000	PE	31.0	7,598	1,44,500
HDFCBANK	1,500	PE	34.1	1,492	19,70,100
INDUSINDBK	1,000	PE	33.4	1,007	12,29,400
KOTAKBANK	1,700	PE	34.5	1,721	16,52,000
RELIANCE	2,100	PE	56.2	2,108	31,49,250
RELIANCE	2,000	PE	19.7	2,108	28,04,500
MARUTI	7,200	PE	57.7	7,598	91,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CADILAHC	770	CE	1,07,800	1533%	2.8
IOC	108	CE	6,89,000	864%	2.9
DABUR	610	CE	2,25,000	481%	7.7
DRREDDY	5,550	CE	1,12,250	358%	150.7
BEL	187	CE	2,58,400	325%	6.3
BAJAJ-AUTO	4,250	CE	1,02,750	257%	56.0
DABUR	590	CE	3,57,500	240%	15.3
HDFC	2,450	CE	1,36,200	215%	69.2
DABUR	650	CE	4,25,000	193%	2.1
GAIL	157	CE	3,05,000	178%	3.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDEA	5	PE	52,50,000	2400%	0.1
DABUR	580	PE	2,48,750	1006%	9.1
BEL	185	PE	4,18,000	1000%	8.0
IGL	570	PE	1,52,625	825%	16.8
IDEA	6	PE	86,10,000	624%	0.1
IDEA	4	PE	8,40,000	500%	0.1
GODREJCP	870	PE	2,48,000	343%	18.5
BEL	180	PE	12,61,600	337%	5.6
BHEL	59	PE	3,25,500	288%	1.1
PFC	122	PE	6,57,200	179%	4.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	14,546	30.7
DRREDDY	5,500	CE	12,411	175.3
RELIANCE	2,100	CE	11,880	65.1
DRREDDY	5,600	CE	11,592	127.9
M&M	800	CE	11,277	14.4
NAUKRI	5,500	CE	10,962	160.1
NAUKRI	5,200	CE	8,499	291.8
RELIANCE	2,300	CE	8,254	15.3
NAUKRI	5,300	CE	7,585	242.1
DEEPAKNTR	1,900	CE	7,130	70.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	6,014	56.2
RELIANCE	2,000	PE	4,783	19.7
SBIN	420	PE	3,450	11.8
KOTAKBANK	1,700	PE	3,283	34.5
DRREDDY	5,400	PE	3,184	75.3
NAUKRI	5,000	PE	2,815	90.2
BAJFINANCE	6,000	PE	2,512	232.0
DRREDDY	5,200	PE	2,413	33.7
RELIANCE	2,120	PE	2,361	67.2
BAJFINANCE	5,900	PE	2,310	179.8

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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