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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	15,742	92,98,950	53,49,250	19.55	1.28	15290
PREVIOUS	15,711	96,76,050	54,11,250	30.6	1.26	
% CHANGE	0.20%	-3.90%	-1.15%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and gained in the second half.
- Nifty added 42 points to close at 15722.
- OI concentration seen in 16000CE and 15500PE
- Addition witnessed in 16000CE and 15700PE.
- PCR OI stands at 1.28 compared to 1.26 in the previous trading session.
- Nifty to trade with a support of 15290.

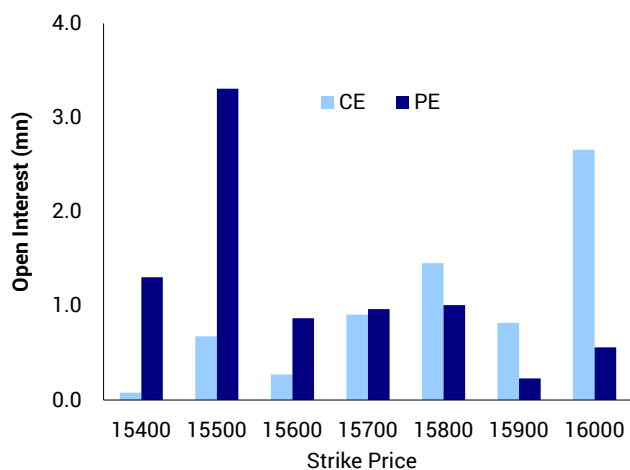
NIFTY LEVELS

15290 15449 15556 15669 15794 15902

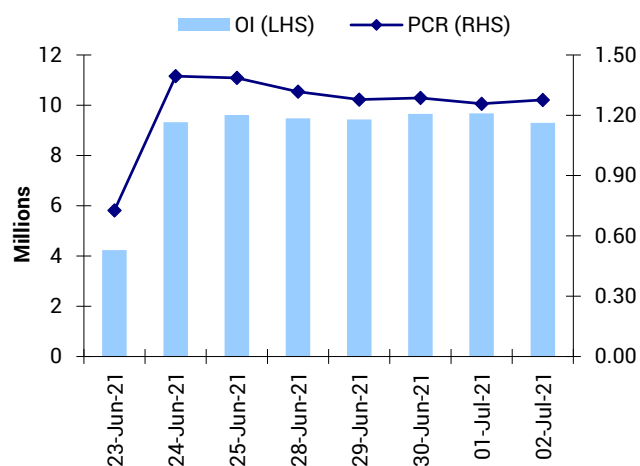
Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide-open interest is 651,631Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TATACHEM	33.6%	90,03,000	6.2%
TORNTPHARM	14.8%	7,76,000	0.9%
NAVINFLUOR	12.9%	4,58,550	1.3%
MUTHOOTFIN	12.8%	38,34,000	0.5%
COROMANDEL	10.0%	5,79,375	-0.6%
LT	9.9%	1,54,21,500	-0.4%
BATAINDIA	9.0%	14,11,850	-0.5%
HDFCAMC	8.5%	6,03,200	-0.7%
BAJAJFINSV	8.5%	6,99,075	-0.6%
GODREJCP	7.7%	48,16,000	0.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	-19.7%	5,64,200	-0.8%
COFORGE	-11.5%	4,94,400	0.1%
AUROPHARMA	-8.7%	1,06,22,950	2.7%
ESCORTS	-4.9%	56,26,500	0.2%
IRCTC	-4.9%	18,91,175	1.3%
BEL	-4.4%	2,80,47,800	-2.2%
TRENT	-4.0%	8,98,275	4.9%
METROPOLIS	-3.8%	2,29,400	1.8%
TVSMOTOR	-3.7%	54,40,400	-2.0%
NATIONALUM	-3.6%	8,83,32,000	1.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	65,00,973	1,37,841	2,129
HDFCBANK	74,13,518	1,09,919	1,480
TATACHEM	1,33,09,645	1,00,765	768
ADANIENT	66,53,653	96,909	1,422
TATASTEEL	75,73,407	86,709	1,136
AUROPHARMA	74,66,674	74,592	994
ICICIBANK	1,09,99,396	70,157	640
SBIN	1,64,23,811	69,427	424
BHARTIARTL	1,30,63,791	68,886	525

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	1.8	117	217,74,000
M&M	800	CE	13.3	776	28,23,100
HEROMOTOCO	3,000	CE	40.9	2,899	9,95,700
ONGC	130	CE	1.3	119	157,38,800
COALINDIA	150	CE	3.5	147	106,26,000
ONGC	125	CE	2.3	119	127,35,800
COALINDIA	160	CE	1.5	147	93,11,400
RELIANCE	2,200	CE	34.7	2,135	69,57,250
CIPLA	1,000	CE	19.3	983	14,09,850
MARUTI	8,000	CE	58.1	7,589	2,71,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,900	PE	73.5	2,899	4,70,700
HEROMOTOCO	2,800	PE	31.5	2,899	4,70,400
TCS	3,200	PE	35.5	3,335	6,69,000
ITC	200	PE	2.7	203	1,40,76,800
HDFCBANK	1,500	PE	35.7	1,487	19,73,950
KOTAKBANK	1,700	PE	32.2	1,723	16,69,600
RELIANCE	2,100	PE	38.8	2,135	31,12,250
RELIANCE	2,000	PE	11.7	2,135	29,53,500
TCS	3,300	PE	73.2	3,335	4,50,600
TCS	3,100	PE	16.3	3,335	3,72,300

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MANAPPURAM	177	CE	6,96,000	485%	28.0
TATACHEM	900	CE	2,21,000	290%	23.6
ADANIANT	1,420	CE	1,07,000	8625%	12.4
TATACHEM	790	CE	1,35,000	1905%	10.3
GRANULES	345	CE	2,88,300	1135%	7.9
DEEPAKNTR	1,920	CE	1,30,000	7945%	5.2
MANAPPURAM	185	CE	3,66,000	275%	5.1
TATACHEM	820	CE	2,36,000	1095%	5.1
ADANIANT	1,480	CE	1,50,000	6070%	4.8
POWERGRID	225	CE	1,52,000	810%	3.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GRANULES	340	PE	1,79,800	544%	11.7
TATACHEM	760	PE	1,52,000	533%	21.1
TATACHEM	740	PE	2,73,000	348%	13.2
SAIL	117	PE	3,51,500	208%	2.8
MANAPPURAM	170	PE	7,08,000	151%	4.3
SAIL	112	PE	2,56,500	145%	1.6
TATACHEM	730	PE	2,34,000	127%	10.0
TATACHEM	750	PE	2,87,000	117%	16.8
TATACHEM	670	PE	1,91,000	97%	2.1
AUROPHARMA	1,000	PE	2,15,800	89%	32.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	20,974	34.7
RELIANCE	2,100	CE	16,024	74.6
TATACHEM	750	CE	11,419	37.8
AUROPHARMA	1,000	CE	10,651	28.8
RELIANCE	2,300	CE	10,475	16.5
RELIANCE	2,120	CE	9,994	64.3
RELIANCE	2,140	CE	9,623	55.4
BHARTIARTL	530	CE	9,365	11.6
DRREDDY	5,600	CE	9,201	118.3
TATACHEM	800	CE	8,752	16.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	11,002	38.8
RELIANCE	2,000	PE	9,274	11.7
RELIANCE	1,900	PE	4,077	3.7
RELIANCE	2,120	PE	3,633	49.0
RELIANCE	2,060	PE	3,403	24.1
RELIANCE	2,020	PE	3,236	14.7
RELIANCE	2,040	PE	3,213	18.6
BHARTIARTL	520	PE	3,185	9.2
ADANIANT	1,400	PE	3,158	72.7
ADANIANT	1,300	PE	2,991	37.9

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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