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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	16,365	1,12,00,050	1,31,95,900	8.8	1.29	16200
PREVIOUS	16,429	1,12,07,500	1,06,96,150	13.25	1.31	
% CHANGE	-0.39%	-0.07%	23.37%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and had a volatile trading session.
- Nifty lost 60 points to close at 16356.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 16400CE and reduction in 16500PE.
- PCR OI stands at 1.29 compared to 1.31 in the previous trading session.
- Nifty to trade with a support of 16200.

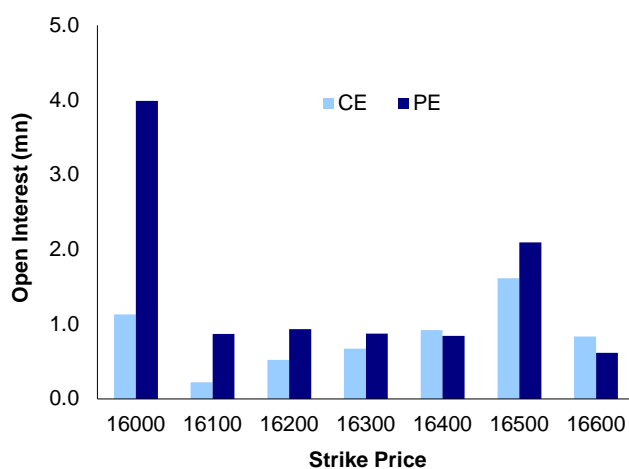
NIFTY LEVELS

16200 16316 16440 16657 16849 17033

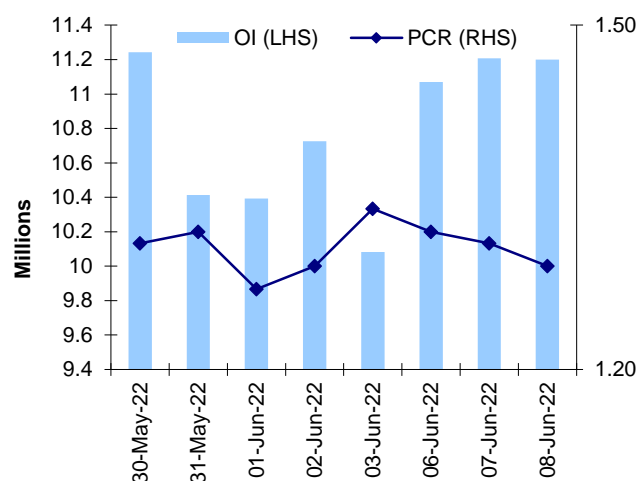
Stocks

- **Sector:-** Reality stocks traded positive.
- Market wide open interest is 1,039,437Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GUJGASLTD	86.8%	42,15,000	-7.0%
ICICIGI	29.7%	35,70,000	-3.8%
DEEPAKNTR	16.8%	17,88,500	-4.8%
POLYCAB	12.5%	6,61,200	-4.3%
JKCEMENT	6.0%	4,74,675	1.6%
GNFC	5.9%	29,90,000	-5.6%
BATAINDIA	5.7%	15,89,500	-2.7%
PERSISTENT	5.2%	3,77,400	-2.4%
LALPATHLAB	5.1%	13,06,125	0.5%
METROPOLIS	4.9%	8,44,300	-4.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BALRAMCHIN	-8.4%	71,29,600	-3.5%
APOLLOTYRE	-6.7%	1,42,83,000	0.5%
HAL	-6.5%	20,35,850	-3.0%
GAIL	-6.0%	2,82,73,500	1.0%
AUBANK	-5.9%	27,71,000	-0.9%
INDIGO	-5.3%	31,08,050	-1.0%
IPCALAB	-5.3%	9,42,800	0.6%
IGL	-5.1%	1,21,72,875	0.2%
DELTACORP	-4.9%	1,86,23,100	-1.3%
OBEROIRLTY	-4.4%	47,50,900	1.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	57,59,172	1,57,863	2,724
MRPL	8,69,68,940	1,03,285	118
BHARTIARTL	1,39,04,149	93,769	663
CHENNPETRO	2,26,89,929	87,655	375
SBIN	1,71,68,871	80,793	471
ONGC	4,59,94,327	75,670	163
TCS	21,85,707	73,899	3,404
TATASTEEL	64,73,434	70,152	1,087
ICICIBANK	93,69,224	68,710	730

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	165	CE	3.2	163	2,25,03,250
ONGC	160	CE	5.7	163	2,21,37,500
COALINDIA	210	CE	1.9	197	1,00,21,200
NTPC	160	CE	2.6	158	2,11,47,000
ONGC	170	CE	1.9	163	1,14,07,550
COALINDIA	200	CE	4.8	197	61,53,000
ITC	300	CE	0.6	269	1,40,60,800
ULTRACEMCO	6,000	CE	43.6	5,548	4,79,900
ACC	2,200	CE	15.1	2,139	5,02,250
ITC	280	CE	2.6	269	1,30,40,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,300	PE	13.1	2,597	10,36,200
ACC	2,100	PE	23.6	2,139	5,67,000
ONGC	160	PE	3.1	163	71,18,650
COALINDIA	180	PE	1.3	197	40,15,200
M&M	1,000	PE	14.1	1,045	17,52,800
ONGC	150	PE	1.1	163	45,54,550
ONGC	140	PE	0.5	163	38,38,450
COALINDIA	190	PE	3.2	197	26,16,600
ONGC	155	PE	1.8	163	34,22,650
AMBUJACEM	360	PE	2.4	365	41,70,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GUJGASLTD	510	CE	3,31,250	6525%	9.4
GUJGASLTD	490	CE	1,35,000	5300%	16.6
GUJGASLTD	480	CE	1,08,750	2075%	21.4
GUJGASLTD	500	CE	8,00,000	1678%	12.7
GUJGASLTD	520	CE	4,03,750	533%	6.9
RAIN	195	CE	1,05,000	425%	2.4
SBILIFE	1,150	CE	5,91,750	303%	18.7
BHARTIARTL	660	CE	1,74,800	283%	22.7
LICHSGFIN	350	CE	4,80,000	248%	11.4
BHARTIARTL	670	CE	4,96,850	246%	17.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GUJGASLTD	440	PE	1,27,500	5000%	5.4
GUJGASLTD	400	PE	3,22,500	2767%	1.8
GUJGASLTD	460	PE	1,77,500	2740%	10.2
COALINDIA	202	PE	1,68,000	400%	9.1
ONGC	180	PE	1,54,000	400%	18.0
RAIN	180	PE	1,42,500	217%	11.1
GUJGASLTD	490	PE	1,17,500	213%	23.5
ONGC	175	PE	1,30,900	209%	13.9
ONGC	167	PE	3,27,250	174%	7.3
TATACONSUM	740	PE	1,39,725	172%	16.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,800	CE	20,835	46.8
TATASTEEL	1,100	CE	17,836	20.0
ONGC	165	CE	16,576	3.2
ONGC	170	CE	13,894	1.9
TCS	3,400	CE	13,429	81.5
RELIANCE	2,900	CE	11,370	21.4
BAJFINANCE	6,000	CE	10,213	171.8
SBIN	480	CE	10,103	9.2
TATASTEEL	1,080	CE	9,819	25.3
SBIN	470	CE	9,782	14.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	PE	13,852	59.3
RELIANCE	2,740	PE	7,392	78.5
RELIANCE	2,600	PE	6,880	26.8
SBIN	470	PE	6,766	11.8
RELIANCE	2,760	PE	6,615	89.6
ASIANPAINT	2,700	PE	6,353	87.2
SBIN	460	PE	6,174	7.9
RELIANCE	2,720	PE	5,727	68.2
INFY	1,500	PE	5,449	35.9
DEEPAKNTR	1,800	PE	5,151	80.4

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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