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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	16,252	1,23,16,750	45,79,100	13.7	1.79	15810
PREVIOUS	16,301	1,22,80,050	64,75,950	6.65	1.77	
% CHANGE	-0.30%	0.30%	-29.29%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the trading session.
- Nifty lost 56 points to close at 16238.
- OI concentration seen in 16500CE and 15000PE
- Reduction witnessed in 16000CE and 15800PE.
- PCR OI stands at 1.79 compared to 1.77 in the previous trading session.
- Nifty to trade with a support of 15810.

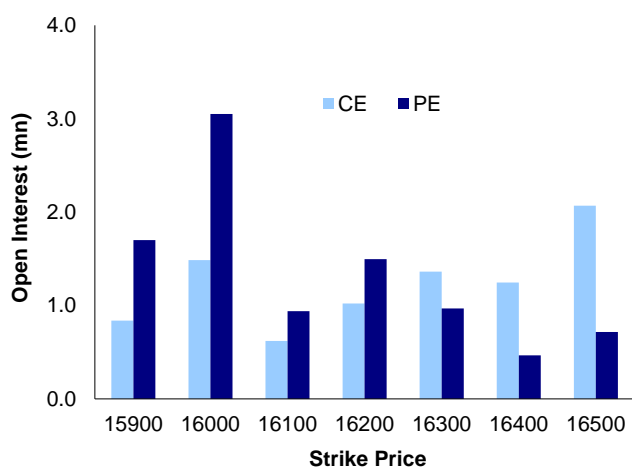
NIFTY LEVELS

15810 15944 16050 16180 16276 16448

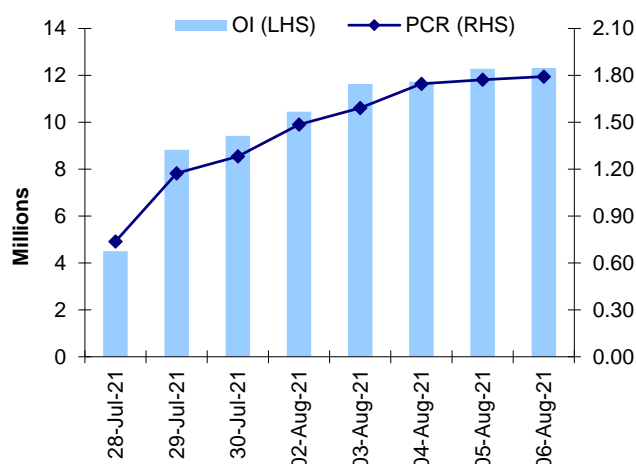
Stocks

- **Sector:-** Realty stocks traded negative.
- Market wide-open interest is 712,922Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GUJGASLTD	57.6%	25,52,500	-4.5%
STAR	32.6%	13,52,025	-6.3%
ASTRAL	28.8%	2,84,350	2.5%
AUBANK	19.7%	27,36,500	0.7%
AARTIIND	17.9%	35,76,800	3.7%
TATACHEM	17.1%	1,10,60,000	7.1%
CIPLA	15.7%	1,60,43,950	-3.6%
BERGEPAIN	14.7%	46,93,700	-1.2%
ESCORTS	11.7%	50,05,000	-2.0%
GAIL	9.4%	3,76,61,400	4.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFC	-10.2%	3,08,01,600	1.4%
IDEA	-7.8%	44,26,80,000	19.3%
BRITANNIA	-5.7%	15,15,800	-0.2%
IOC	-5.7%	5,90,00,500	1.9%
RBLBANK	-5.5%	4,43,14,900	-2.4%
INDUSINDBK	-5.4%	1,43,32,500	3.2%
COFORGE	-5.0%	13,09,200	0.4%
TECHM	-5.0%	1,30,62,600	1.3%
GODREJCP	-4.5%	39,14,000	-0.4%
EICHERMOT	-4.0%	21,40,250	0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIENT	1,42,50,256	2,15,785	1,537
TATACHEM	2,37,25,308	1,96,882	824
BHARTIARTL	2,85,20,160	1,73,317	608
SBIN	3,82,36,066	1,67,910	436
RELIANCE	76,70,583	1,61,164	2,089
TATASTEEL	96,74,025	1,39,280	1,429
HCLTECH	1,15,84,782	1,22,258	1,050
ICICIBANK	1,47,01,949	1,02,730	698
HDFCBANK	66,69,635	99,408	1,493

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	CE	2.0	117	120,42,800
NTPC	120	CE	1.8	118	145,52,100
POWERGRID	180	CE	2.1	175	51,25,013
COALINDIA	150	CE	3.3	147	114,57,600
ITC	220	CE	2.7	215	380,54,400
M&M	780	CE	10.9	760	21,63,700
DRREDDY	5,000	CE	54.5	4,784	6,87,500
IOC	110	CE	1.3	106	104,39,000
CIPLA	950	CE	13.4	910	27,37,150
SBIN	450	CE	7.8	438	156,73,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,800	PE	42.3	2,841	3,91,500
ZEEL	200	PE	10.8	196	52,44,000
CIPLA	900	PE	20.8	910	11,53,100
INDUSINDBK	1,000	PE	19.2	1,025	10,08,000
TATAMOTORS	300	PE	10.0	301	65,94,900
TATAPOWER	120	PE	1.0	136	82,95,750
ITC	200	PE	0.7	215	90,75,200
SBIN	440	PE	13.6	438	55,05,000
ITC	210	PE	2.2	215	88,38,400
SBIN	430	PE	8.7	438	53,65,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
COROMANDEL	860	CE	3,76,250	5373%	35.3
TATACHEM	950	CE	2,13,000	1836%	3.6
GAIL	175	CE	5,79,500	1257%	0.5
GAIL	190	CE	2,44,000	1233%	0.3
TATACHEM	870	CE	2,73,000	1141%	12.3
TATACHEM	840	CE	12,93,000	880%	21.5
AUBANK	1,400	CE	1,26,000	740%	10.3
ZEEL	195	CE	1,65,000	686%	9.5
BERGEPAIN	840	CE	4,97,200	414%	20.4
TATACHEM	830	CE	7,05,000	380%	25.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACHEM	840	PE	1,47,000	14600%	34.6
TATACHEM	830	PE	1,47,000	7250%	28.3
ADANIEN	1,540	PE	1,07,000	1238%	63.2
TATACHEM	790	PE	1,42,000	788%	11.6
TATAPOWER	137	PE	4,79,250	788%	6.9
TATACONSUM	780	PE	2,09,250	638%	16.4
ADANIEN	1,480	PE	1,62,000	636%	37.8
NATIONALUM	97	PE	4,93,000	625%	5.7
TATACHEM	800	PE	5,03,000	599%	14.4
CIPLA	790	PE	1,21,550	467%	3.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	28,920	36.5
RELIANCE	2,200	CE	27,384	11.1
RELIANCE	2,140	CE	17,352	22.2
HDFCBANK	1,500	CE	16,153	22.6
SBIN	450	CE	15,949	7.8
BHARTIARTL	620	CE	15,445	10.1
ITC	220	CE	14,951	2.7
ADANIEN	1,600	CE	14,805	41.8
RELIANCE	2,160	CE	14,463	17.2
TATACHEM	840	CE	12,693	21.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	26,495	44.9
RELIANCE	2,000	PE	19,426	10.2
RELIANCE	2,080	PE	12,264	34.4
RELIANCE	2,060	PE	9,928	25.6
RELIANCE	2,040	PE	8,192	19.0
SBIN	440	PE	7,719	13.6
SBIN	430	PE	6,985	8.7
BHARTIARTL	600	PE	6,478	10.5
RELIANCE	2,120	PE	5,229	57.1
RELIANCE	2,020	PE	4,784	14.0

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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