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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	16,277	1,27,43,300	63,63,500	-3.05	1.78	15810
PREVIOUS	16,263	1,24,38,350	56,55,350	4.95	1.82	
% CHANGE	0.09%	2.45%	12.52%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained volatile before it closed with minor gains.
- Nifty added 21 points to close at 16280.
- OI concentration seen in 16500CE and 15000PE
- Activity witnessed in 16500 strike.
- PCR OI stands at 1.78 compared to 1.82 in the previous trading session.
- Nifty to trade with a support of 15810.

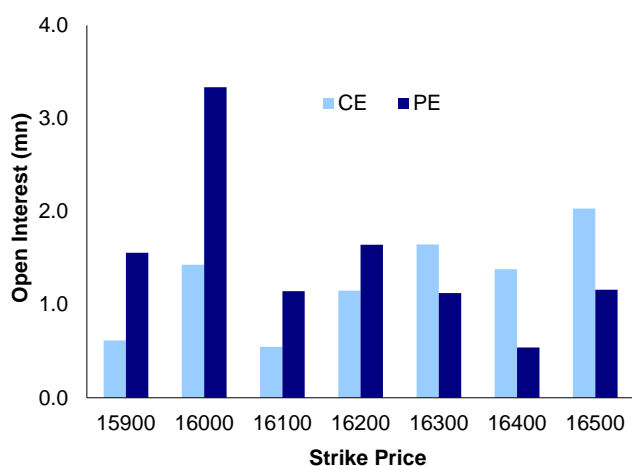
NIFTY LEVELS

15810 15944 16050 16180 16276 16448

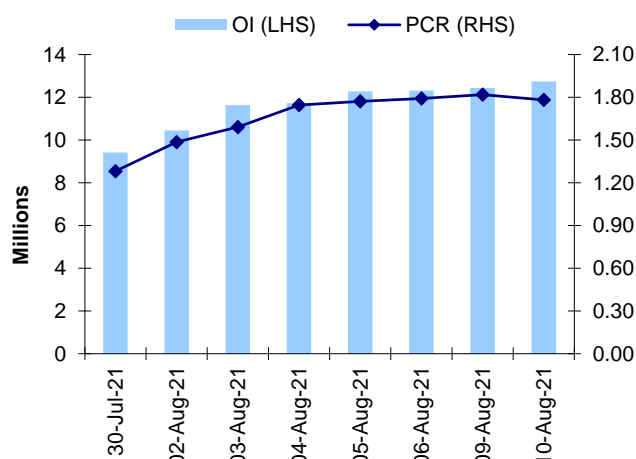
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 823,442Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFC	32.2%	4,14,65,600	-2.4%
MANAPPURAM	21.1%	2,46,06,000	-4.7%
SHREECEM	10.0%	1,83,025	-4.1%
BALKRISIND	9.9%	13,02,000	-1.1%
POWERGRID	9.7%	2,88,78,195	-2.2%
RAMCOCEM	8.9%	19,27,800	-1.9%
APOLLOTYRE	7.4%	1,58,00,000	-3.4%
NAM-INDIA	7.1%	35,63,200	-0.8%
PVR	5.9%	17,41,146	1.1%
JUBLFOOD	5.7%	17,03,000	1.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TRENT	-15.1%	11,99,875	1.8%
NAVINFLUOR	-13.8%	4,46,400	4.1%
CUMMINSIND	-9.4%	30,85,200	4.0%
TORNTPOWER	-8.7%	26,91,000	0.0%
IRCTC	-7.2%	17,65,725	-0.3%
TECHM	-6.8%	1,06,38,000	2.8%
MPHASIS	-6.8%	7,26,375	0.2%
STAR	-6.3%	15,22,800	1.6%
COFORGE	-6.1%	11,23,200	0.2%
ALKEM	-5.5%	5,69,800	1.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BHARTIARTL	3,38,78,294	2,09,691	622
HDFC	46,90,741	1,24,925	2,672
SBIN	2,77,94,251	1,19,165	426
TATASTEEL	84,51,623	1,17,870	1,374
RELIANCE	55,00,708	1,15,250	2,088
HDFCBANK	74,19,173	1,12,207	1,508
KOTAKBANK	45,94,848	83,296	1,813
TECHM	63,14,469	82,993	1,323
SAIL	6,22,28,631	81,066	127

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	1.6	142	154,77,000
M&M	780	CE	18.4	787	30,03,000
NTPC	120	CE	1.0	115	153,72,900
POWERGRID	180	CE	1.4	172	59,51,628
ITC	220	CE	1.5	211	409,98,400
DRREDDY	5,000	CE	46.5	4,781	6,87,625
IOC	110	CE	0.7	102	106,34,000
LUPIN	1,200	CE	11.6	1,120	12,46,100
BAJAJ-AUTO	3,900	CE	46.0	3,800	4,01,000
BANKBARODA	85	CE	1.2	78	336,25,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,800	PE	58.0	2,807	4,03,800
LUPIN	1,100	PE	23.7	1,120	5,25,300
CIPLA	900	PE	14.8	914	10,45,850
COALINDIA	140	PE	2.7	142	38,34,600
TECHM	1,200	PE	4.2	1,322	7,22,400
HEROMOTOCO	2,700	PE	22.2	2,807	2,88,900
INDUSINDBK	1,000	PE	12.5	1,032	9,23,400
TATAPOWER	120	PE	1.0	131	89,23,500
TATAMOTORS	300	PE	12.4	295	66,20,550
MARUTI	7,000	PE	129.1	7,026	1,57,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ZEEL	185	CE	7,92,000	36.7	6.3
MOTHERSUMI	225	CE	10,46,500	12.6	7.4
MANAPPURAM	195	CE	9,66,000	12.4	5.4
NMDC	172	CE	1,60,800	11.0	3.8
NMDC	165	CE	3,35,000	9.0	7.3
MANAPPURAM	197	CE	1,20,000	9.0	4.4
IDFCFIRSTB	46	CE	11,97,000	8.7	1.9
MOTHERSUMI	220	CE	4,79,500	6.2	9.7
MOTHERSUMI	275	CE	3,11,500	5.8	0.9
MANAPPURAM	202	CE	1,62,000	5.8	3.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TECHM	1,320	PE	2,02,200	55.2	27.9
BHARTIARTL	625	PE	2,35,077	24.4	15.9
KOTAKBANK	1,820	PE	1,18,800	14.6	37.8
ESCORTS	1,260	PE	1,06,700	11.1	29.7
MOTHERSUMI	195	PE	1,61,000	8.2	1.8
BHARTIARTL	630	PE	3,51,690	5.6	19.5
IRCTC	2,700	PE	1,01,400	5.2	134.7
MANAPPURAM	197	PE	1,02,000	4.7	10.1
BHARTIARTL	640	PE	1,57,335	3.5	26.3
ESCORTS	1,240	PE	2,13,950	3.4	21.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	43,129	33.5
BHARTIARTL	620	CE	27,568	15.4
RELIANCE	2,200	CE	20,887	9.4
BHARTIARTL	630	CE	20,239	11.6
HDFC	2,700	CE	19,567	30.6
RELIANCE	2,120	CE	16,188	25.8
RELIANCE	2,140	CE	16,060	19.3
KOTAKBANK	1,800	CE	15,539	38.2
SBIN	440	CE	15,355	6.0
HDFCBANK	1,520	CE	14,657	16.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	10,225	39.8
RELIANCE	2,000	PE	10,171	7.8
BHARTIARTL	600	PE	8,506	5.7
SBIN	430	PE	8,433	11.4
HDFCBANK	1,500	PE	8,392	16.8
RELIANCE	2,060	PE	7,288	21.9
SBIN	420	PE	7,263	7.0
RELIANCE	2,080	PE	7,081	29.9
KOTAKBANK	1,800	PE	5,616	27.3
BHARTIARTL	610	PE	5,385	8.9

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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