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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	15,787	92,01,950	1,60,65,750	4.6	1.05	16410
PREVIOUS	15,811	1,02,82,600	1,53,00,450	2.75	1.02	
% CHANGE	-0.15%	-10.51%	5.00%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but failed to trade higher and gave up all its gains to close flat.
- Nifty lost 25 points to close at 15782.
- OI concentration seen in 17000CE and 16000PE.
- Activity witnessed in 16000 strike.
- PCR OI stands at 1.05 compared to 1.02 in the previous trading session.
- Nifty to trade with a resistance at 16410.

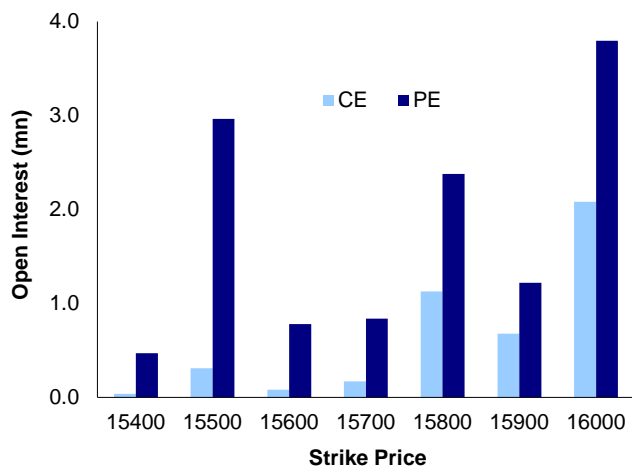
NIFTY LEVELS

15555 15736 15907 16099 16282 16410

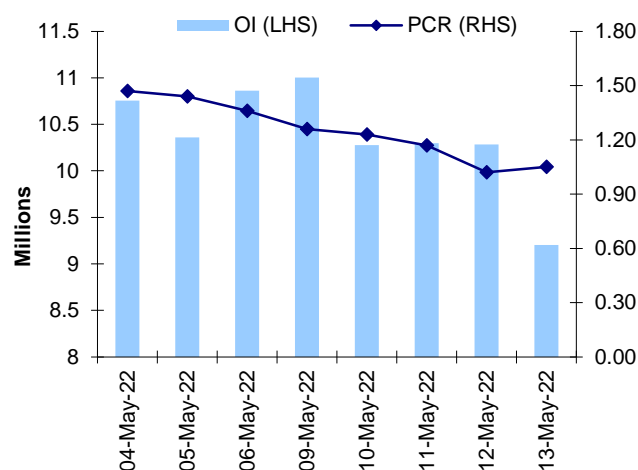
Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide open interest is 895,609Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GNFC	38.0%	59,13,700	-9.3%
HONAUT	33.6%	10,260	-7.6%
NTPC	14.6%	8,17,66,500	-3.0%
INDUSTOWER	14.1%	1,74,60,800	-9.3%
ALKEM	9.4%	3,33,800	-1.7%
ABFRL	9.1%	1,09,92,800	4.8%
M&M	8.5%	1,18,78,300	2.8%
MARUTI	8.4%	27,95,500	-2.1%
AMBUJACEM	7.1%	4,94,44,800	-3.9%
ONGC	6.1%	4,60,76,800	-1.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IGL	-17.4%	1,38,22,875	7.7%
INTELLECT	-11.6%	13,98,750	-1.2%
APOLLOTYRE	-7.8%	1,21,89,000	2.4%
COFORGE	-7.2%	6,79,700	2.4%
CHAMBLFERT	-7.1%	19,69,500	-5.5%
CANFINHOME	-6.9%	38,13,225	4.9%
OFSS	-5.9%	2,95,800	-7.7%
APLLTD	-5.8%	13,36,300	1.9%
PNB	-5.1%	31,58,88,000	2.4%
CUMMINSIND	-4.9%	11,39,400	4.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	7,14,25,747	2,89,232	404
SBIN	6,14,03,008	2,83,605	445
RELIANCE	89,10,998	2,18,468	2,427
HDFCBANK	83,84,119	1,09,123	1,291
ICICIBANK	1,57,17,043	1,08,395	677
HDFC	49,05,109	1,05,954	2,133
TATASTEEL	82,92,441	93,031	1,097
BHARTIARTL	1,19,38,252	83,187	690
TATAPOWER	3,31,08,597	74,629	223

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	CE	0.8	154	1,31,63,150
NTPC	165	CE	0.3	144	1,89,46,800
SBIN	500	CE	1.8	439	1,39,20,000
NTPC	160	CE	0.4	144	1,82,28,600
COALINDIA	200	CE	0.4	169	88,53,600
MARUTI	8,000	CE	14.7	7,095	5,60,200
ONGC	165	CE	1.3	154	81,88,950
COALINDIA	190	CE	0.7	169	66,86,400
TATAPOWER	250	CE	1.2	223	1,31,38,875
ITC	265	CE	2.1	255	1,29,53,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	400	PE	10.7	405	59,50,800
TATAMOTORS	380	PE	4.9	405	40,12,800
ASIANPAINT	3,000	PE	42.4	3,061	2,59,500
TATAPOWER	220	PE	5.9	223	42,93,000
MARUTI	7,200	PE	239.1	7,095	1,26,300
SBIN	450	PE	20.1	439	27,97,500
ITC	250	PE	3.7	255	39,20,000
TATAMOTORS	350	PE	1.9	405	31,17,900
TATAPOWER	200	PE	1.5	223	37,66,500
AMBUJACEM	350	PE	10.0	359	18,43,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GNFC	640	CE	1,74,200	13300%	18.6
SBIN	430	CE	1,63,500	10800%	19.0
VEDL	290	CE	1,17,800	7500%	14.1
GNFC	660	CE	3,40,600	6450%	12.8
GNFC	650	CE	4,05,600	3367%	15.4
NTPC	149	CE	2,67,900	2250%	1.8
NTPC	145	CE	9,74,700	1455%	3.3
GNFC	670	CE	1,66,400	1322%	10.9
VEDL	303	CE	1,65,850	1238%	7.6
VEDL	300	CE	12,18,300	992%	9.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GNFC	590	PE	1,17,000	4400%	17.3
VEDL	260	PE	1,13,150	3550%	4.0
SBIN	360	PE	1,62,000	3500%	1.5
GNFC	610	PE	1,20,900	1760%	25.6
GNFC	580	PE	2,11,900	1530%	14.5
SBIN	380	PE	3,72,000	1359%	2.3
FEDERALBNK	78	PE	5,20,000	550%	0.8
HDFCBANK	1,160	PE	1,33,650	539%	1.7
ICICIBANK	610	PE	3,42,375	538%	1.1
IGL	365	PE	1,29,250	527%	8.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	45,855	26.3
SBIN	470	CE	38,439	4.3
SBIN	480	CE	37,398	3.1
TATAMOTORS	400	CE	35,917	15.7
SBIN	500	CE	33,628	1.8
TATAMOTORS	410	CE	31,698	10.6
TATAMOTORS	420	CE	29,103	6.9
RELIANCE	2,460	CE	24,391	40.4
RELIANCE	2,600	CE	23,911	9.3
TATAMOTORS	450	CE	18,950	2.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	400	PE	24,349	10.7
SBIN	450	PE	20,409	20.1
RELIANCE	2,400	PE	19,699	41.6
SBIN	460	PE	16,511	26.7
TATASTEEL	1,100	PE	14,074	39.4
TATAMOTORS	390	PE	13,327	7.3
TATAMOTORS	380	PE	13,037	4.9
SBIN	440	PE	12,924	14.2
RELIANCE	2,440	PE	12,656	59.1
RELIANCE	2,460	PE	10,384	69.5

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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