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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	16,105	61,72,450	1,12,97,550	-20.3	0.81	16410
PREVIOUS	16,183	69,04,200	1,24,32,950	-30.65	0.94	
% CHANGE	-0.49%	-10.60%	-9.13%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and had a volatile trading session.
- Nifty lost 89 points to close at 16125.
- OI concentration seen in 17000CE and 16000PE.
- Reduction witnessed in 16500CE and Addition in 15700PE.
- PCR OI stands at 0.81 compared to 0.94 in the previous trading session.
- Nifty to trade with a resistance at 16410.

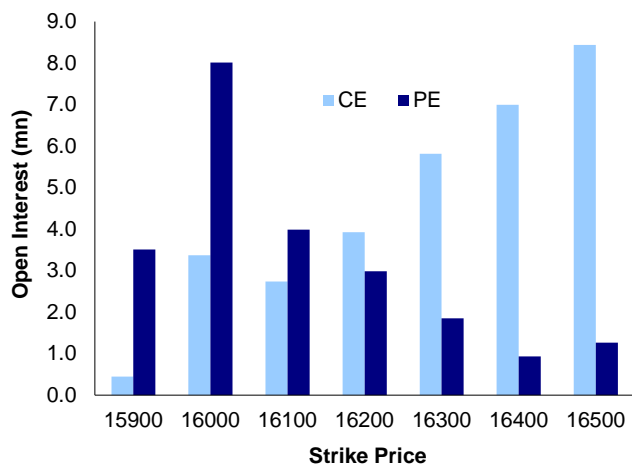
NIFTY LEVELS

15555 15736 15907 16099 16282 16410

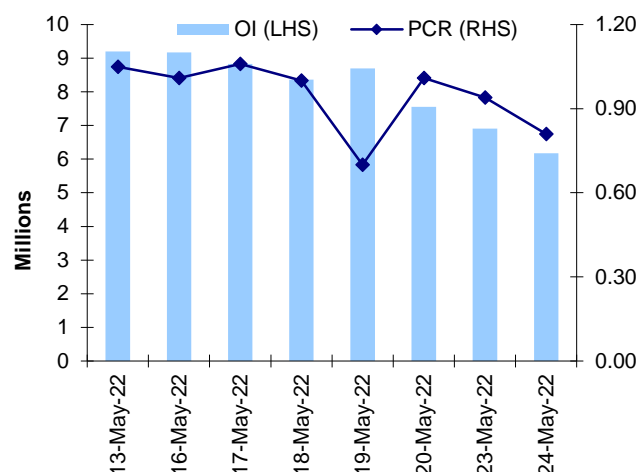
Stocks

- **Sector:** - IT stocks traded negative.
- Market wide open interest is 1,022,750Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABBOTINDIA	24%	33,870	3%
PETRONET	21%	1,90,02,000	0%
DIVISLAB	18%	28,64,800	-6%
GMRINFRA	17%	14,51,25,000	1%
IDEA	15%	81,50,10,000	-1%
NAVINFLUOR	15%	4,54,725	1%
COROMANDEL	14%	18,11,675	4%
PERSISTENT	12%	4,98,150	-4%
CHAMBLFERT	11%	31,29,000	-1%
HINDALCO	8%	4,44,55,550	-3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ASTRAL	-20%	7,37,550	-2%
CUMMINSIND	-13%	12,22,800	0%
NAM-INDIA	-13%	31,16,800	0%
ADANIPO RTS	-13%	8,44,15,000	0%
ATUL	-12%	1,68,900	-1%
IGL	-12%	1,39,21,875	-1%
RAIN	-9%	70,23,000	-3%
HONAUT	-9%	15,225	1%
MRF	-9%	1,20,350	1%
CONCOR	-8%	79,25,400	-2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
DIVISLAB	49,71,455	1,84,865	3,662
RELIANCE	62,43,086	1,63,533	2,616
ADANIPOWER	3,94,27,567	1,30,392	312
TATASTEEL	1,23,11,666	1,25,528	1,006
ICICIBANK	1,37,79,981	98,008	708
HDFCBANK	64,35,398	84,514	1,319
HDFC	37,78,065	83,210	2,207
SBIN	1,71,75,179	79,571	462
HINDUNILVR	30,78,655	71,480	2,310

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	160	CE	0.1	147	1,58,51,700
COALINDIA	200	CE	0.3	183	73,33,200
MARUTI	8,000	CE	29.2	7,810	3,75,700
ITC	275	CE	0.4	265	1,21,31,200
ITC	280	CE	0.3	265	1,18,33,600
ITC	265	CE	1.7	265	1,15,07,200
ITC	300	CE	0.1	265	1,07,64,800
TATAPOWER	250	CE	0.3	227	1,20,28,500
COALINDIA	190	CE	0.8	183	53,50,800
SBIN	500	CE	0.2	456	77,40,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	4,200	PE	14.1	4,339	1,70,875
ITC	265	PE	1.5	265	53,47,200
DRREDDY	3,900	PE	2.4	4,339	1,56,125
M&M	900	PE	0.7	945	7,62,300
DRREDDY	4,000	PE	4.7	4,339	1,50,000
ITC	260	PE	0.5	265	50,36,800
AMBUJACEM	360	PE	1.3	362	28,54,500
M&M	920	PE	1.5	945	7,16,100
TATAMOTORS	400	PE	0.8	426	41,73,825
DRREDDY	4,300	PE	29.2	4,339	1,40,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LUPIN	610	CE	1,47,900	2800%	5.4
DIVISLAB	3,800	CE	1,46,100	2081%	40.8
NMDC	125	CE	1,37,350	1950%	3.0
GRASIM	1,440	CE	1,09,725	670%	15.3
NMDC	127	CE	1,23,950	640%	2.0
BALRAMCHIN	390	CE	3,39,200	506%	11.8
ONGC	152	CE	10,01,000	465%	1.8
TORNTPOWER	440	CE	1,27,500	372%	4.3
FSL	105	CE	2,70,400	352%	1.3
DIVISLAB	3,900	CE	1,45,600	309%	22.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ASHOKLEY	92	PE	1,39,500	1450%	0.1
BALRAMCHIN	330	PE	2,01,600	869%	1.1
DIVISLAB	3,600	PE	1,06,800	674%	59.8
BALRAMCHIN	300	PE	5,85,600	438%	0.5
KOTAKBANK	1,900	PE	1,14,800	310%	34.0
JUBLFOOD	470	PE	2,49,375	273%	5.3
BALRAMCHIN	370	PE	3,45,600	243%	5.6
SAIL	73	PE	2,47,000	225%	1.3
BALRAMCHIN	350	PE	3,52,000	224%	2.5
BANKBARODA	93	PE	9,06,750	216%	0.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,640	CE	46,946	17.1
RELIANCE	2,700	CE	31,174	6.3
RELIANCE	2,620	CE	24,770	25.2
RELIANCE	2,660	CE	24,702	11.2
DIVISLAB	3,800	CE	22,850	40.8
TATAMOTORS	430	CE	22,340	4.9
TATASTEEL	1,040	CE	21,911	8.8
TATAMOTORS	450	CE	19,916	1.2
SBIN	470	CE	19,556	1.0
ITC	270	CE	19,305	0.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	28,320	23.1
TATASTEEL	1,000	PE	24,548	16.6
DIVISLAB	3,700	PE	24,283	107.2
DIVISLAB	3,600	PE	24,017	59.8
DIVISLAB	3,500	PE	19,241	28.6
MARUTI	7,800	PE	14,694	74.5
TATASTEEL	1,020	PE	12,568	27.2
RELIANCE	2,580	PE	12,261	16.3
RELIANCE	2,500	PE	11,457	4.2
RELIANCE	2,620	PE	10,964	32.1

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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