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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	16,014	47,21,250	1,07,72,750	-11.2	0.62	16410
PREVIOUS	16,105	61,72,450	1,12,97,550	-20.3	0.81	
% CHANGE	-0.56%	-23.51%	-4.65%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but stooped lower in the second half of the trading session.
- Nifty lost 99 points to close at 16025.
- OI concentration seen in 16500CE and 15500PE.
- Reduction witnessed in 16100PE and Addition in 16200CE.
- PCR OI stands at 0.62 compared to 0.81 in the previous trading session.
- Nifty to trade with a resistance at 16410.

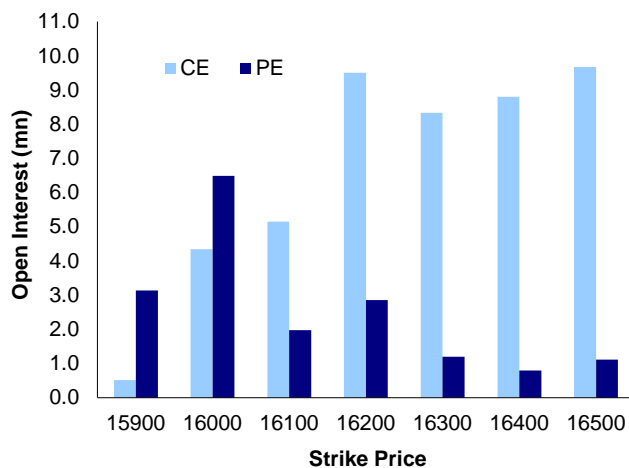
NIFTY LEVELS

15555 15736 15907 16099 16282 16410

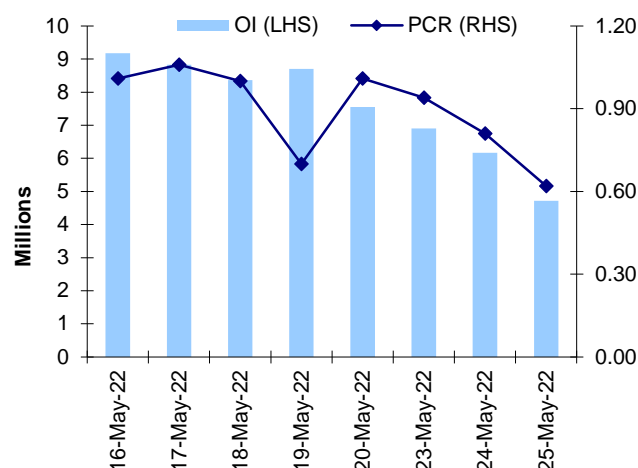
Stocks

- **Sector:** - IT stocks traded negative.
- Market wide open interest is 1,068,084Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFC	20.6%	5,14,66,200	-0.6%
ASIANPAINT	14.7%	61,72,100	-8.1%
GNFC	9.6%	40,05,300	-8.0%
M&MFIN	8.3%	2,93,56,000	-1.9%
ABBOTINDIA	7.5%	36,410	-0.8%
BERGEPAIN	7.5%	57,26,600	-7.2%
FEDERALBNK	6.2%	8,73,50,000	-1.2%
DEEPAKNTR	6.2%	13,19,750	-5.6%
DIVISLAB	6.1%	30,38,650	-3.9%
BANKBARODA	5.9%	12,66,46,650	-2.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COROMANDEL	-23.4%	13,87,450	-7.8%
ATUL	-16.6%	1,40,850	-0.9%
ASHOKLEY	-15.9%	3,38,58,000	-1.5%
ALKEM	-14.3%	2,51,600	1.3%
PVR	-13.5%	23,55,716	-1.6%
NAVINFLUOR	-13.4%	3,93,750	-3.5%
POLYCAB	-11.6%	5,64,900	-3.3%
IPCALAB	-11.4%	7,66,400	-1.8%
DALBHARAT	-10.9%	11,12,500	-2.4%
ABB	-10.6%	4,44,000	-3.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	58,67,760	1,54,077	2,612
KOTAKBANK	62,52,602	1,19,921	1,908
TCS	35,48,046	1,13,377	3,168
TATASTEEL	99,34,340	99,732	999
ASIANPAINT	33,81,427	97,982	2,838
ADANIPOWER	3,16,01,250	95,920	299
HDFCBANK	64,43,556	85,661	1,329
ICICIBANK	1,04,57,589	74,896	713
HDFC	31,47,555	70,361	2,237

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	265	CE	1.9	266	1,12,25,600
MARUTI	8,000	CE	10.8	7,797	2,80,400
ITC	275	CE	0.3	266	1,07,71,200
ITC	280	CE	0.2	266	95,84,000
COALINDIA	200	CE	0.1	181	62,07,600
M&M	960	CE	0.3	928	12,81,000
TATASTEEL	1,300	CE	0.1	1,001	21,89,600
SBIN	500	CE	0.1	454	60,43,500
TATAPOWER	250	CE	0.1	221	91,93,500
HINDALCO	440	CE	0.1	396	31,99,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	4,200	PE	9.0	4,316	1,38,250
ITC	265	PE	0.6	266	54,97,600
DRREDDY	4,300	PE	20.9	4,316	1,22,250
M&M	920	PE	1.9	928	6,70,600
AMBUJACEM	360	PE	0.8	362	26,29,500
ITC	260	PE	0.2	266	41,56,800
DRREDDY	4,000	PE	1.6	4,316	1,00,500
MARUTI	7,700	PE	15.7	7,797	98,100
ITC	250	PE	0.1	266	38,01,600
TATAMOTORS	400	PE	0.5	417	32,10,525

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BERGEPAIN	600	CE	1,38,600	4100%	0.3
SAIL	73	CE	1,42,500	2900%	0.4
SAIL	72	CE	3,18,250	2133%	0.6
TECHM	1,080	CE	1,17,600	2078%	3.4
BALRAMCHIN	370	CE	1,69,600	2020%	2.2
NMDC	120	CE	1,07,200	1500%	2.2
JSWSTEEL	530	CE	2,01,150	521%	5.5
NMDC	122	CE	1,23,950	429%	1.0
DLF	315	CE	2,72,250	313%	1.8
BANKBARODA	94	CE	2,10,600	300%	1.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CHAMBLFERT	340	PE	1,02,000	871%	1.5
CONCOR	610	PE	1,45,600	264%	2.7
CHAMBLFERT	360	PE	1,51,500	181%	6.1
ASHOKLEY	142	PE	2,11,500	147%	4.2
CONCOR	600	PE	4,18,400	142%	1.8
HDFC	2,220	PE	1,16,100	122%	8.4
CONCOR	620	PE	3,04,000	117%	4.9
HDFCBANK	1,330	PE	3,27,800	113%	9.1
SAIL	68	PE	2,18,500	92%	0.3
JSWSTEEL	510	PE	1,68,750	84%	1.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,640	CE	31,573	7.5
RELIANCE	2,660	CE	25,348	4.5
RELIANCE	2,700	CE	23,473	2.1
RELIANCE	2,620	CE	20,179	13.6
RELIANCE	2,600	CE	17,078	23.3
ITC	270	CE	16,820	0.6
RELIANCE	2,680	CE	14,051	2.9
SBIN	470	CE	13,690	0.3
TATASTEEL	1,020	CE	12,201	4.1
TATAMOTORS	430	CE	11,297	1.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	26,325	16.7
RELIANCE	2,620	PE	15,178	26.9
TATASTEEL	1,000	PE	13,580	10.2
ASIANPAINT	2,800	PE	9,888	15.4
INFY	1,400	PE	9,810	6.8
RELIANCE	2,560	PE	9,347	5.5
RELIANCE	2,580	PE	9,113	9.8
TATASTEEL	980	PE	8,921	4.7
TCS	3,200	PE	8,840	41.1
ASIANPAINT	2,900	PE	8,617	67.2

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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