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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	15,872	1,25,33,850	1,92,51,000	9.2	1.48	15615
PREVIOUS	16,259	1,28,21,750	1,70,06,300	13.95	1.58	
% CHANGE	-2.38%	-2.25%	13.20%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and continued its losing streak for the third continuous day.
- Nifty lost 382 points to close at 15863.
- OI concentration seen in 18000CE and 16000PE.
- Activity witnessed in 16000 strike.
- PCR OI stands at 1.48 compared to 1.58 in the previous trading session.
- Nifty to trade with a support of 15615.

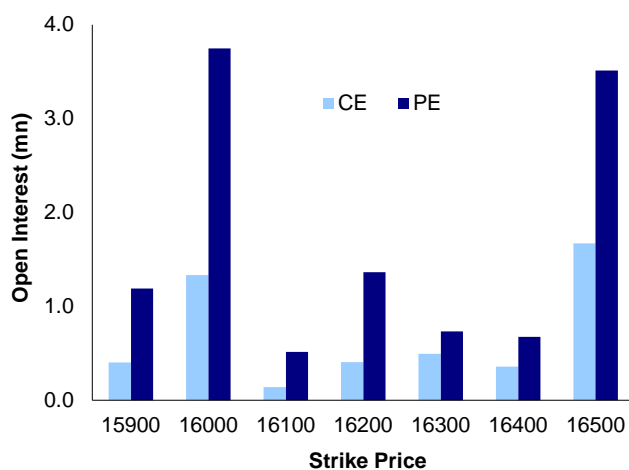
NIFTY LEVELS

15615 15815 16000 16250 16450 16613

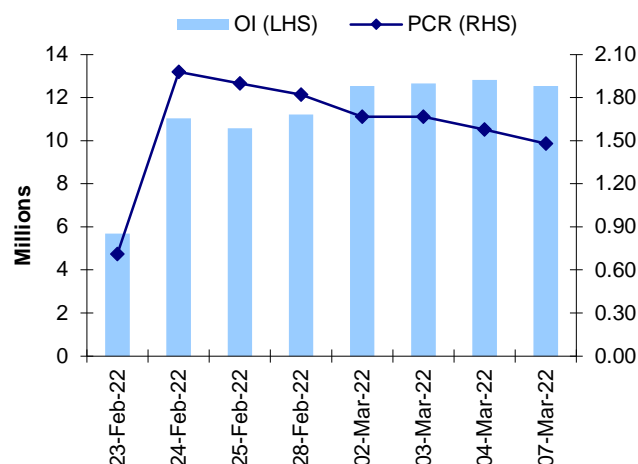
Stocks

- **Sector:** - Most sectors traded negative.
- Market wide open interest is 900,313Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ONGC	36.4%	3,81,61,200	13.1%
BANKBARODA	23.0%	12,52,36,800	-7.7%
JKCEMENT	10.7%	3,12,200	-11.5%
IRCTC	10.6%	1,47,59,500	-3.9%
MOTHERSUMI	10.1%	2,68,87,000	-6.1%
LT	8.8%	1,53,55,950	-4.5%
PIDILITIND	7.9%	32,63,250	-4.3%
AXISBANK	7.6%	4,84,17,600	-6.6%
MRF	6.7%	85,500	0.4%
MARUTI	6.2%	32,23,500	-6.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ICICIGI	-8.3%	34,67,575	-1.1%
NAVINFLUOR	-8.2%	4,03,650	-2.1%
INDHOTEL	-8.1%	1,77,41,042	-0.4%
GNFC	-7.5%	25,37,600	1.6%
ITC	-7.1%	13,10,56,000	-0.2%
BATAINDIA	-6.8%	14,23,950	-1.4%
BHARTIARTL	-5.8%	5,69,37,300	3.3%
ABBOTINDIA	-4.9%	32,175	-0.3%
INDIGO	-4.6%	37,37,250	-6.2%
ASTRAL	-4.5%	9,77,350	-1.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ONGC	13,25,38,155	2,39,041	187
RELIANCE	82,99,295	1,87,302	2,240
ICICIBANK	2,77,99,873	1,81,613	654
HDFCBANK	1,35,27,229	1,77,842	1,325
TATAMOTORS	4,48,36,205	1,76,840	394
MARUTI	24,69,925	1,68,474	6,769
HDFC	76,75,627	1,63,333	2,122
SBIN	3,37,20,472	1,48,320	440
TATASTEEL	1,10,40,001	1,41,296	1,292

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	1.3	129	230,10,900
ONGC	170	CE	16.5	183	120,89,000
ONGC	200	CE	4.5	183	108,95,500
GAIL	160	CE	6.2	158	90,40,200
ONGC	190	CE	6.9	183	66,45,100
ONGC	180	CE	10.6	183	63,06,300
TATAMOTORS	500	CE	2.2	395	151,24,950
ONGC	185	CE	8.5	183	49,89,600
COALINDIA	200	CE	5.8	188	59,26,200
IOC	120	CE	2.3	112	68,25,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	PE	4.2	183	42,42,700
ONGC	150	PE	1.2	183	41,27,200
ONGC	160	PE	2.2	183	40,42,500
ONGC	165	PE	3.1	183	27,79,700
GAIL	150	PE	3.7	158	21,10,600
COALINDIA	180	PE	6.4	188	25,53,600
HINDALCO	550	PE	5.6	618	27,11,150
TATAMOTORS	400	PE	26.7	395	45,40,050
BANKBARODA	95	PE	6.6	93	60,25,500
HINDALCO	500	PE	2.4	618	18,65,125

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBIN	435	CE	1,47,000	9700%	23.7
SBIN	420	CE	1,08,000	7100%	33.7
SBIN	430	CE	3,10,500	6800%	26.6
BANKBARODA	96	CE	7,25,400	6100%	4.4
IBULHSGFIN	135	CE	1,92,200	6100%	11.4
MOTHERSUMI	130	CE	3,88,500	5450%	7.2
AXISBANK	690	CE	3,73,200	5083%	24.3
M&M	700	CE	2,36,600	4729%	29.7
BANKBARODA	98	CE	4,68,000	3900%	3.7
BHEL	67	CE	4,09,500	3800%	0.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AXISBANK	550	PE	1,59,600	6550%	5.1
ONGC	120	PE	4,46,600	5700%	0.4
ICICIBANK	540	PE	1,27,875	4550%	4.2
CANBK	150	PE	1,56,600	2800%	1.1
MOTHERSUMI	100	PE	3,85,000	2650%	1.2
INDHOTEL	150	PE	1,00,550	2400%	1.4
ONGC	175	PE	16,70,900	2070%	5.9
FEDERALBNK	70	PE	3,90,000	1850%	0.7
RECLTD	97	PE	1,98,000	1550%	0.4
ONGC	180	PE	12,93,600	1427%	8.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,300	CE	25,472	57.3
RELIANCE	2,400	CE	19,955	26.8
INFY	1,740	CE	16,775	54.3
RELIANCE	2,300	CE	16,256	57.8
TATASTEEL	1,400	CE	15,794	22.7
ONGC	200	CE	14,396	4.5
INFY	1,800	CE	13,396	28.8
INFY	1,760	CE	12,914	44.3
HINDALCO	600	CE	12,167	36.3
RELIANCE	2,500	CE	11,515	12.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	11,718	62.6
TATASTEEL	1,200	PE	7,654	25.1
RELIANCE	2,000	PE	6,734	17.1
INFY	1,700	PE	6,412	38.5
TATASTEEL	1,260	PE	5,989	44.6
RELIANCE	2,300	PE	5,803	110.8
ITC	220	PE	5,667	3.6
HDFCBANK	1,300	PE	5,483	42.8
RELIANCE	2,100	PE	5,468	33.0
MARUTI	6,000	PE	5,208	113.5

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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