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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	15,886	94,25,400	47,72,500	7.4	1.38	15555
PREVIOUS	15,837	95,40,300	52,55,750	19.45	1.35	
% CHANGE	0.31%	-1.20%	-9.19%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and gained in the second half of the trading session.
- Nifty added 61 points to close at 15879.
- OI concentration seen in 16000CE and 15500PE
- Addition witnessed in 15200PE and in 16000CE.
- PCR OI stands at 1.38 compared to 1.35 in the previous trading session.
- Nifty to trade with a support of 15555.

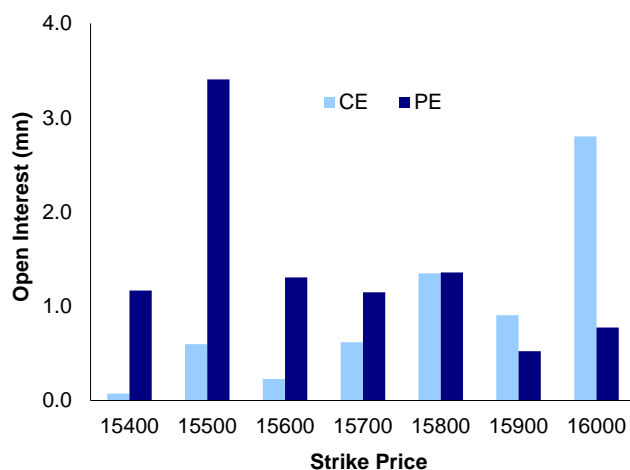
NIFTY LEVELS

15290 15449 15555 15669 15794 15902

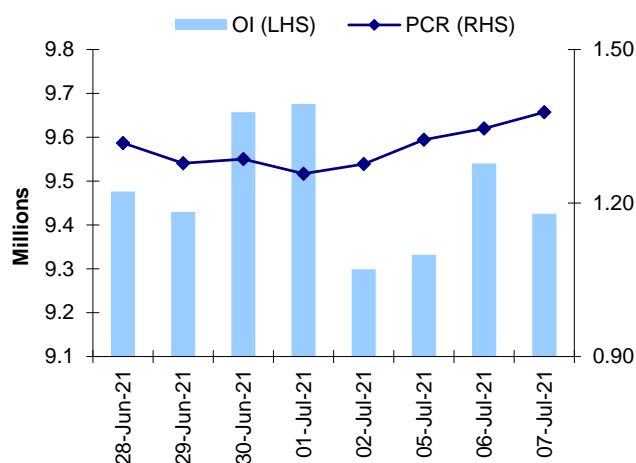
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 761,834Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDHOTEL	61.7%	74,21,700	3.4%
BERGEPAIN	17.8%	33,00,000	3.9%
AARTIIND	13.7%	37,20,450	1.6%
BHEL	13.4%	11,31,58,500	5.2%
TATAMOTORS	12.6%	11,86,25,550	0.1%
BHARATFORG	11.6%	60,30,000	5.1%
COROMANDEL	10.9%	6,53,750	-1.3%
RBLBANK	8.7%	2,54,27,200	4.7%
TITAN	8.6%	50,89,500	-2.0%
HINDPETRO	6.3%	1,96,99,200	0.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NMDC	-8.1%	9,85,63,700	-0.7%
ONGC	-6.8%	6,44,56,700	-1.3%
IRCTC	-6.5%	22,11,625	0.9%
NATIONALUM	-6.4%	7,55,48,000	6.1%
GODREJCP	-5.8%	42,47,000	-0.1%
ESCORTS	-5.4%	50,09,400	0.3%
MPHASIS	-4.9%	5,10,900	2.2%
SRTRANSFIN	-4.8%	41,48,800	2.2%
ICICIGI	-4.3%	9,55,825	1.3%
IBULHSGFIN	-3.8%	3,13,93,700	0.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	11,21,83,313	3,51,853	317
TATASTEEL	1,67,45,626	2,00,255	1,219
RELIANCE	48,24,931	1,01,799	2,110
SAIL	7,02,66,324	88,815	128
TCS	26,40,710	86,214	3,275
ADANIENT	55,49,751	78,260	1,426
HDFCBANK	48,14,595	74,117	1,540
BHEL	10,76,10,245	72,091	68
HDFC	25,42,003	64,173	2,529

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	1.6	118	221,67,300
ONGC	125	CE	2.0	120	181,25,800
ONGC	130	CE	1.2	120	163,93,300
M&M	800	CE	11.0	773	28,91,000
HINDALCO	390	CE	13.8	395	68,47,750
HEROMOTOCO	3,000	CE	33.2	2,893	9,31,500
TCS	3,400	CE	41.0	3,274	18,26,700
COALINDIA	150	CE	3.3	148	104,11,800
MARUTI	8,000	CE	41.1	7,488	3,46,400
RELIANCE	2,200	CE	23.2	2,116	72,39,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	3,200	PE	50.3	3,274	12,18,600
TCS	3,000	PE	11.0	3,274	7,35,600
HDFCBANK	1,500	PE	11.5	1,542	20,62,500
ITC	200	PE	1.7	205	1,35,13,600
INDUSINDBK	1,000	PE	15.2	1,047	12,74,400
TCS	3,100	PE	23.9	3,274	6,54,300
TCS	3,300	PE	100.2	3,274	6,36,900
MARUTI	7,000	PE	40.3	7,488	1,33,300
RELIANCE	2,100	PE	40.6	2,116	28,31,000
KOTAKBANK	1,700	PE	13.0	1,765	12,30,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARATFORG	810	CE	2,35,500	7750%	25.2
INDHOTEL	157	CE	2,06,700	2550%	4.6
INDHOTEL	175	CE	1,71,600	2100%	1.2
INDHOTEL	165	CE	8,26,800	1667%	2.6
INDHOTEL	162	CE	1,48,200	850%	3.1
BERGEPAIN	860	CE	2,24,400	750%	16.9
RBLBANK	245	CE	1,68,200	625%	3.3
BHARATFORG	840	CE	1,66,500	594%	14.4
INDHOTEL	160	CE	43,09,500	521%	3.9
FEDERALBNK	104	CE	4,70,000	422%	0.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARATFORG	800	PE	2,16,000	4700%	24.1
BHARATFORG	790	PE	1,33,500	2125%	19.8
TATASTEEL	1,220	PE	1,52,150	1889%	38.6
BHARATFORG	780	PE	1,87,500	793%	15.6
TATASTEEL	1,250	PE	1,38,550	552%	55.2
TATAMOTORS	255	PE	3,87,600	491%	1.6
HINDALCO	395	PE	1,24,700	427%	11.7
INDHOTEL	137	PE	1,59,900	413%	1.1
BHEL	57	PE	1,57,500	400%	0.5
TATAMOTORS	265	PE	3,30,600	383%	2.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,200	CE	20,481	54.8
TATAMOTORS	320	CE	17,111	13.6
RELIANCE	2,200	CE	16,161	23.2
TATAMOTORS	330	CE	13,173	9.6
TATAMOTORS	350	CE	12,454	4.8
TCS	3,300	CE	11,801	75.2
ITC	210	CE	11,527	2.1
TATAMOTORS	340	CE	11,255	6.6
DRREDDY	5,600	CE	11,245	97.9
RELIANCE	2,100	CE	10,037	57.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	300	PE	11,593	8.1
RELIANCE	2,100	PE	8,106	40.6
TATAMOTORS	310	PE	7,386	11.9
TATAMOTORS	280	PE	5,279	3.9
TATAMOTORS	290	PE	4,903	5.6
RELIANCE	2,000	PE	4,619	10.3
TATASTEEL	1,100	PE	4,457	7.5
TATASTEEL	1,200	PE	4,272	30.0
SBIN	430	PE	3,735	8.9
TATASTEEL	1,150	PE	3,733	14.8

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- 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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