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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	15,769	1,08,78,975	34,19,450	28.6	1.44	15200
PREVIOUS	15,785	1,07,57,775	30,65,050	33.85	1.42	
% CHANGE	-0.10%	1.13%	11.56%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and remained range bound through the trading session.
- Nifty lost 11 points to close at 15740.
- OI concentration seen in 16000CE and 15000PE
- Addition witnessed in 15700CE and in 15500CE.
- PCR OI stands at 1.44 compared to 1.42 in the previous trading session.
- Nifty to trade with a support of 15200.

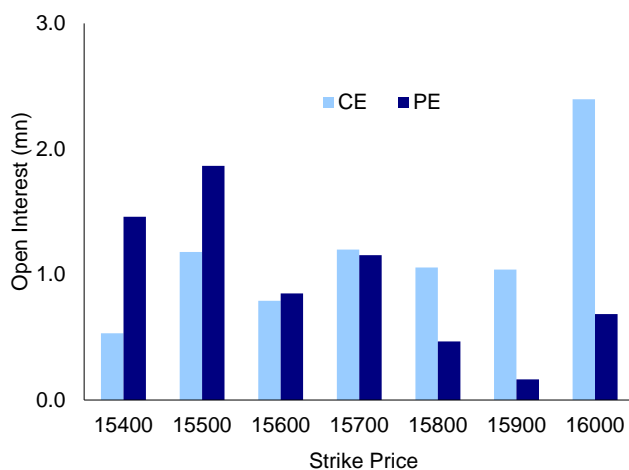
NIFTY LEVELS

15200 15344 15425 15570 15725 15880

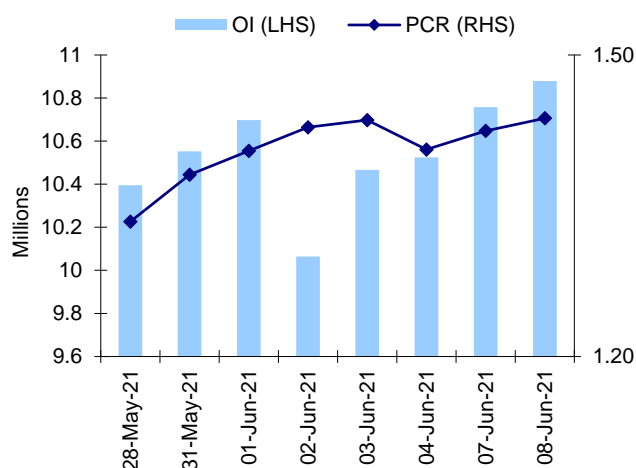
Stocks

- **Sector:** - Banking stocks traded negative.
- Market wide-open interest is 722,036Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFIZER	53.4%	2,83,625	4.3%
NAVINFLUOR	21.1%	3,84,525	6.4%
TORNTPOWER	18.1%	27,69,000	1.6%
UBL	17.7%	18,79,500	2.5%
BATAINDIA	16.3%	11,78,100	-0.1%
DEEPAKNTR	15.8%	31,16,000	4.1%
MFSL	15.7%	26,71,500	3.1%
AARTIIND	15.3%	11,88,300	3.6%
LTI	13.5%	6,39,300	2.9%
CUB	12.8%	80,91,000	-1.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHARATFORG	-8.5%	81,04,500	1.0%
COFORGE	-8.4%	8,30,750	3.0%
BOSCHLTD	-6.9%	99,250	1.7%
IBULHSGFIN	-6.5%	3,12,13,900	1.7%
ICICIPRULI	-5.7%	50,67,000	-1.5%
INDIGO	-5.7%	34,62,000	1.6%
CONCOR	-5.7%	73,13,277	-0.8%
BEL	-5.1%	3,38,54,200	-0.2%
SBILIFE	-4.9%	61,23,750	-0.9%
HINDPETRO	-4.5%	2,24,26,200	0.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIPOWER	22,13,94,940	3,23,245	152
ADANIENT	1,24,10,257	2,02,670	1,636
TATAMOTORS	4,41,04,954	1,52,670	353
SBIN	3,11,13,823	1,33,003	427
TATASTEEL	1,08,34,373	1,20,261	1,111
TATAPOWER	9,30,23,993	1,08,963	117
RELIANCE	44,64,889	98,823	2,215
TCS	25,74,057	82,702	3,200
HDFC	30,46,814	78,002	2,555

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	1.8	117	338,29,500
ITC	220	CE	1.7	209	415,93,600
HEROMOTOCO	3,100	CE	64.5	3,066	8,16,300
ONGC	130	CE	2.6	126	151,15,100
HINDALCO	400	CE	8.4	389	60,63,000
M&M	820	CE	17.6	812	19,22,200
M&M	850	CE	8.9	812	19,16,600
POWERGRID	240	CE	5.4	235	34,44,000
COALINDIA	160	CE	4.2	156	97,18,800
M&M	800	CE	26.8	812	16,68,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	5,000	PE	32.5	5,289	3,20,750
ITC	200	PE	1.3	209	1,36,09,600
RELIANCE	2,100	PE	19.1	2,215	21,85,250
IOC	115	PE	2.0	117	41,40,500
RELIANCE	2,000	PE	8.2	2,215	19,82,250
IOC	110	PE	0.7	117	36,98,500
ITC	210	PE	5.0	209	1,07,26,400
HINDALCO	380	PE	8.7	389	16,46,900
INDUSINDBK	1,000	PE	21.6	1,025	10,87,200
SBIN	400	PE	3.3	429	48,07,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IRCTC	2,180	CE	1,08,225	2120%	75.1
TORNTPOWER	475	CE	1,21,500	1520%	15.2
INDUSTOWER	265	CE	1,59,600	1325%	6.8
PEL	2,350	CE	1,38,875	1163%	48.7
NTPC	128	CE	1,25,400	1000%	0.7
PEL	2,250	CE	1,24,025	1000%	77.8
TORNTPOWER	490	CE	3,60,000	991%	10.4
TORNTPOWER	520	CE	1,39,500	675%	4.7
HINDALCO	385	CE	2,88,100	509%	14.9
POWERGRID	242	CE	12,92,000	487%	4.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAPOWER	117	PE	3,57,750	1667%	6.1
IOC	117	PE	5,26,500	1520%	3.0
RECLTD	155	PE	4,20,000	367%	4.8
TATAPOWER	115	PE	24,63,750	351%	4.6
PEL	2,000	PE	1,99,375	339%	40.5
MFSL	900	PE	2,03,450	312%	7.7
POWERGRID	240	PE	2,72,000	224%	10.4
DABUR	550	PE	1,55,000	210%	7.5
NTPC	118	PE	3,30,600	190%	3.9
TITAN	1,720	PE	1,12,500	183%	44.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
PEL	2,200	CE	19,717	96.5
INFY	1,400	CE	19,282	35.6
PEL	2,100	CE	18,127	145.3
INFY	1,420	CE	16,897	25.4
RELIANCE	2,300	CE	16,387	27.7
TATAMOTORS	350	CE	16,240	16.3
IRCTC	2,200	CE	15,901	68.0
TCS	3,200	CE	13,960	67.4
RELIANCE	2,200	CE	13,685	66.5
TATAMOTORS	360	CE	13,411	12.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	7,451	50.7
SBIN	420	PE	6,832	8.3
RELIANCE	2,100	PE	5,491	19.1
INFY	1,400	PE	5,287	16.5
RELIANCE	2,000	PE	4,886	8.2
PEL	2,000	PE	4,431	40.5
INFY	1,360	PE	4,339	6.2
SBIN	400	PE	4,108	3.3
BAJFINANCE	5,700	PE	4,099	128.6
SBIN	430	PE	3,833	12.8

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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