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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	15,735	99,76,350	93,32,600	8.4	1.31	15555
PREVIOUS	15,886	94,25,400	47,72,500	7.4	1.38	
% CHANGE	-0.95%	5.85%	95.55%	-		

OUTLOOK

Nifty

- Nifty opened on a negative note and stooped lower in the second half of the trading session.
- Nifty lost 151 points to close at 15727.
- OI concentration seen in 16000CE and 15500PE
- Addition witnessed in 15800CE and Reduction in 15500PE.
- PCR OI stands at 1.31 compared to 1.38 in the previous trading session.
- Nifty to trade with a support of 15555.

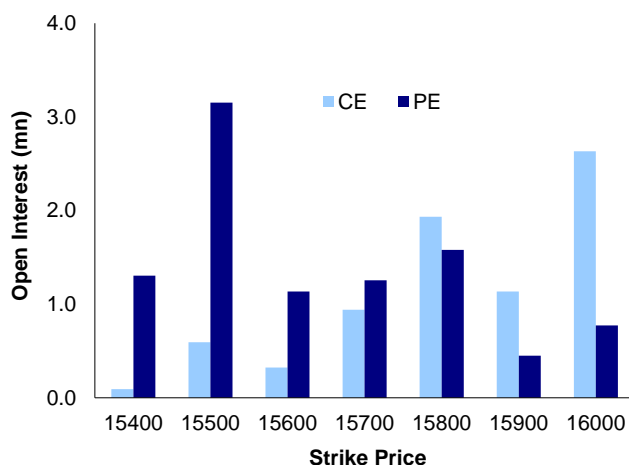
NIFTY LEVELS

15290 15449 15555 15669 15794 15902

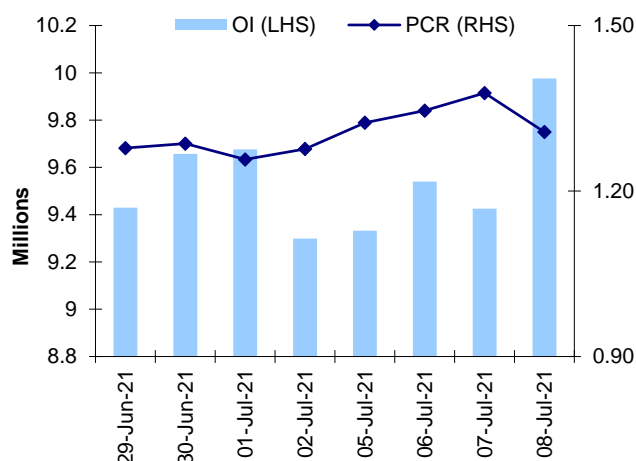
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 602,699Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TRENT	20.0%	10,36,025	1.4%
COFORGE	17.4%	5,90,200	5.2%
TATAMOTORS	15.4%	13,68,91,200	-3.4%
NAM-INDIA	12.7%	24,35,200	0.5%
MPHASIS	11.6%	5,70,050	0.1%
GRANULES	10.1%	1,50,00,900	-0.2%
BANDHANBNK	7.1%	1,75,84,200	-2.0%
AARTIIND	6.3%	39,55,050	-1.7%
CONCOR	6.2%	69,94,425	-1.6%
TCS	6.1%	94,46,100	-0.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HINDALCO	-13.5%	2,63,56,850	-2.7%
INDUSTOWER	-9.8%	1,39,38,400	2.0%
SRTRANSFIN	-7.8%	38,24,000	-0.9%
HINDPETRO	-7.3%	1,82,70,900	-7.3%
RBLBANK	-6.2%	2,38,58,300	-3.4%
NAVINFLUOR	-5.9%	3,87,450	-0.3%
BHARATFORG	-5.7%	56,83,500	0.3%
SAIL	-5.4%	17,71,27,500	-4.1%
ASHOKLEY	-5.4%	3,99,42,000	0.4%
BEL	-5.3%	2,45,97,400	-1.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	8,73,60,324	2,70,469	306
TATASTEEL	1,24,10,585	1,49,559	1,190
RELIANCE	51,62,088	1,08,279	2,093
SBIN	2,14,33,043	91,955	424
TCS	24,85,811	81,146	3,259
ICICIBANK	1,07,82,941	69,644	642
HDFC	26,83,729	67,830	2,512
HDFCBANK	42,10,461	64,266	1,520
SAIL	4,45,41,931	55,660	123

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	1.6	118	249,71,700
ONGC	125	CE	1.4	117	193,65,500
TCS	3,400	CE	33.3	3,261	26,04,300
M&M	800	CE	10.1	769	30,63,900
HINDALCO	390	CE	8.6	384	69,03,650
HINDALCO	400	CE	5.5	384	63,64,000
TCS	3,300	CE	64.0	3,261	20,71,500
HEROMOTOCO	3,000	CE	31.6	2,881	9,66,900
COALINDIA	150	CE	2.9	147	108,73,800
ONGC	120	CE	2.8	117	113,42,100

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	3,200	PE	50.4	3,261	14,07,000
TCS	3,100	PE	22.6	3,261	9,53,400
TCS	3,000	PE	10.0	3,261	9,23,700
ITC	200	PE	2.5	203	1,42,56,000
INDUSINDBK	1,000	PE	14.7	1,049	13,60,800
HDFCBANK	1,500	PE	16.8	1,524	19,06,300
MARUTI	7,000	PE	43.0	7,433	1,33,500
RELIANCE	2,100	PE	50.3	2,096	28,85,250
TCS	3,300	PE	101.9	3,261	6,12,000
RELIANCE	2,000	PE	13.7	2,096	27,07,250

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NAM-INDIA	420	CE	1,23,200	1825%	3.0
NAM-INDIA	390	CE	3,40,800	661%	8.9
TRENT	960	CE	1,16,000	567%	20.2
TATAMOTORS	295	CE	1,33,950	488%	19.6
BPCL	455	CE	1,58,400	487%	12.9
TATAMOTORS	305	CE	7,58,100	297%	14.0
EXIDEIND	187	CE	1,58,400	193%	3.9
TVSMOTOR	600	CE	1,94,600	162%	19.2
IGL	590	CE	4,56,500	159%	13.3
BHARATFORG	830	CE	2,82,000	154%	18.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IGL	580	PE	1,25,125	406%	17.3
MOTHERSUMI	205	PE	1,12,000	300%	1.6
BHARATFORG	680	PE	1,09,500	161%	1.6
NTPC	119	PE	1,53,900	108%	3.3
TCS	3,260	PE	1,48,800	96%	78.4
CANBK	147	PE	1,78,200	83%	3.9
TATAMOTORS	295	PE	8,49,300	81%	9.3
IGL	570	PE	1,88,375	80%	11.9
ITC	212	PE	3,07,200	78%	10.8
VEDL	275	PE	3,56,500	74%	15.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,300	CE	16,435	64.0
RELIANCE	2,200	CE	15,975	18.8
TCS	3,400	CE	15,353	33.3
RELIANCE	2,100	CE	13,256	48.1
TATAMOTORS	320	CE	10,817	8.2
TATASTEEL	1,200	CE	10,389	34.9
TATAMOTORS	330	CE	8,050	5.7
RELIANCE	2,300	CE	8,018	9.0
IGL	580	CE	7,679	17.0
TATAMOTORS	310	CE	7,487	11.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	8,524	50.3
TATAMOTORS	300	PE	8,088	11.3
RELIANCE	2,000	PE	7,781	13.7
HDFCBANK	1,500	PE	6,458	16.8
TCS	3,200	PE	6,142	50.4
TATASTEEL	1,200	PE	5,660	42.2
TCS	3,100	PE	5,530	22.6
TATAMOTORS	310	PE	4,853	16.6
TATAMOTORS	290	PE	4,240	7.6
TATAMOTORS	280	PE	4,216	5.1

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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