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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	15,722	96,48,400	68,42,100	33.45	1.25	15555
PREVIOUS	15,735	99,76,350	93,32,600	8.4	1.31	
% CHANGE	-0.08%	-3.29%	-26.69%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and remained range bound through the trading session.
- Nifty lost 38 points to close at 15689.
- OI concentration seen in 16000CE and 15000PE
- Addition witnessed in 15700CE and in 15000PE.
- PCR OI stands at 1.25 compared to 1.31 in the previous trading session.
- Nifty to trade with a support of 15555.

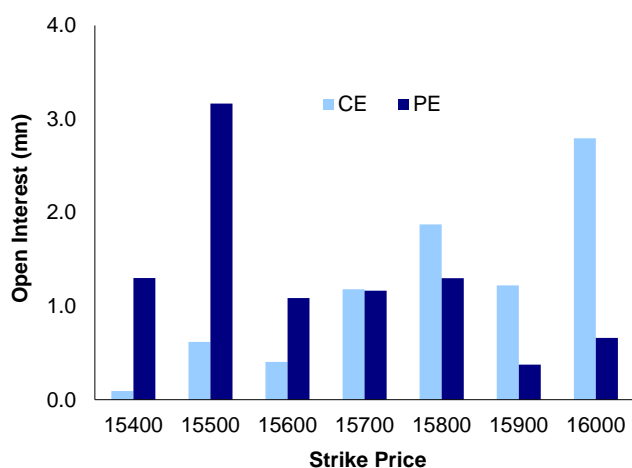
NIFTY LEVELS

15290 15449 15555 15669 15794 15902

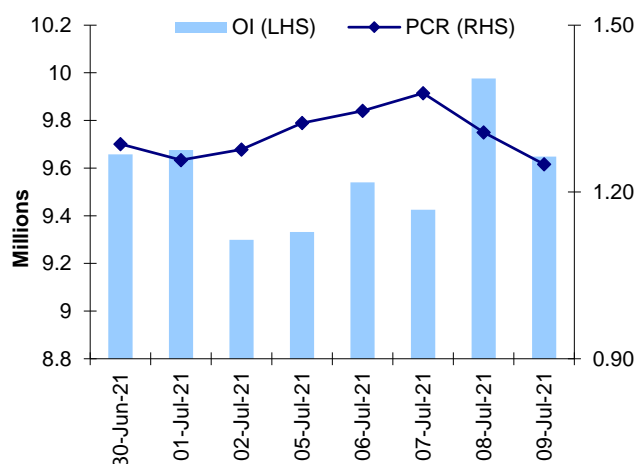
Stocks

- **Sector:-** Sector: - Banking stocks traded negative.
- Market wide-open interest is 706,762Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	23.9%	7,06,550	2.4%
METROPOLIS	17.9%	2,86,000	0.8%
BAJAJFINSV	15.3%	7,85,775	4.2%
COROMANDEL	11.7%	7,07,500	-0.1%
INDHOTEL	9.5%	82,36,800	-1.7%
EICHERMOT	8.9%	22,16,900	-0.6%
APLLTD	8.5%	13,70,050	-1.1%
GLENMARK	6.9%	77,82,050	2.5%
MUTHOOTFIN	6.7%	36,18,000	0.1%
CONCOR	5.0%	73,46,100	-1.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GODREJCP	-7.6%	37,92,000	0.3%
GUJGASLTD	-7.2%	21,32,500	1.1%
COFORGE	-6.8%	5,50,200	-2.4%
RAMCOCEM	-6.0%	16,57,500	1.2%
NAM-INDIA	-5.9%	22,91,200	0.1%
MOTHERSUMI	-4.3%	3,18,71,000	1.9%
PIIND	-3.4%	7,30,750	1.6%
BERGEPAIN	-3.2%	31,72,400	0.3%
RBLBANK	-2.8%	2,31,94,200	1.5%
MGL	-2.7%	21,52,200	0.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	1,78,59,356	2,17,955	1,239
TCS	63,65,067	2,05,743	3,208
TATAMOTORS	4,88,07,214	1,49,362	306
RELIANCE	41,70,886	86,538	2,071
HDFCBANK	53,47,921	80,510	1,502
SBIN	1,68,44,494	71,399	424
ADANIENT	45,02,324	64,576	1,431
JSWSTEEL	78,14,242	52,888	682
ICICIBANK	70,69,698	45,088	639

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	1.6	118	249,03,300
ONGC	125	CE	1.3	118	213,67,500
TCS	3,400	CE	15.3	3,217	27,45,000
HINDALCO	390	CE	10.9	391	78,26,000
TCS	3,300	CE	33.1	3,217	25,53,000
HINDALCO	400	CE	6.9	391	67,83,250
COALINDIA	150	CE	2.8	147	128,77,200
HEROMOTOCO	3,000	CE	25.5	2,868	9,89,400
ONGC	120	CE	2.8	118	123,81,600
RELIANCE	2,200	CE	14.5	2,079	78,73,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	3,200	PE	52.1	3,217	13,36,800
HEROMOTOCO	2,800	PE	32.2	2,868	4,26,300
TCS	3,100	PE	20.5	3,217	8,53,200
TCS	3,000	PE	7.9	3,217	7,87,200
ITC	200	PE	2.6	202	1,43,16,800
INDUSINDBK	1,000	PE	14.4	1,044	12,87,000
HDFCBANK	1,500	PE	21.9	1,509	18,72,200
MARUTI	7,000	PE	34.9	7,460	1,37,200
RELIANCE	2,000	PE	14.9	2,079	27,99,500
RELIANCE	2,100	PE	56.8	2,079	27,90,750

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TCS	3,220	CE	1,78,500	1317%	61.5
GRANULES	390	CE	1,41,050	810%	6.3
MPHASIS	2,300	CE	1,13,100	480%	50.7
TCS	3,240	CE	1,80,300	309%	53.1
GRANULES	420	CE	1,27,100	242%	2.5
GRANULES	370	CE	7,70,350	178%	12.4
TATAMOTORS	290	CE	3,67,650	163%	21.4
MARICO	590	CE	1,10,000	162%	1.1
GRANULES	400	CE	8,35,450	145%	4.5
RELIANCE	2,080	CE	5,68,000	137%	46.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	187	PE	3,00,800	4600%	0.5
GRANULES	360	PE	2,46,450	3875%	9.3
GRANULES	350	PE	5,64,200	1356%	5.7
IOC	102	PE	1,56,000	1100%	0.7
TATASTEEL	1,240	PE	1,87,850	317%	38.9
TATASTEEL	1,250	PE	3,55,300	160%	43.6
TATASTEEL	1,220	PE	3,07,700	138%	29.6
AMBUJACEM	360	PE	2,73,000	94%	7.2
SBIN	385	PE	5,28,000	89%	1.6
TATASTEEL	1,210	PE	1,71,700	89%	26.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,300	CE	34,386	33.1
TCS	3,400	CE	25,990	15.3
TATASTEEL	1,300	CE	14,850	20.7
RELIANCE	2,200	CE	14,792	14.5
TATASTEEL	1,250	CE	14,516	38.7
TATASTEEL	1,220	CE	13,885	54.1
RELIANCE	2,100	CE	13,847	38.0
TATASTEEL	1,200	CE	13,086	67.4
TCS	3,350	CE	11,558	22.2
TCS	3,500	CE	11,507	8.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,200	PE	20,194	52.1
TCS	3,100	PE	11,390	20.5
RELIANCE	2,000	PE	8,644	14.9
TATASTEEL	1,200	PE	8,065	22.5
TCS	3,000	PE	7,506	7.9
TCS	3,150	PE	7,211	32.7
TCS	3,250	PE	6,412	80.6
HDFCBANK	1,500	PE	5,673	21.9
RELIANCE	2,100	PE	5,317	56.8
TCS	3,050	PE	4,264	12.3

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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