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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	16,044	1,21,04,800	1,16,56,500	-13.75	1.19	15800
PREVIOUS	16,204	1,18,35,550	1,03,63,650	-12.5	1.27	
% CHANGE	-0.98%	2.27%	12.47%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and traded with a negative bias through the day.
- Nifty lost 157 points to close at 16058.
- OI concentration seen in 17000CE and 15000PE.
- Addition witnessed in 17000CE and 15000PE.
- PCR OI stands at 1.19 compared to 1.27 in the previous trading session.
- Nifty to trade with a support of 15800.

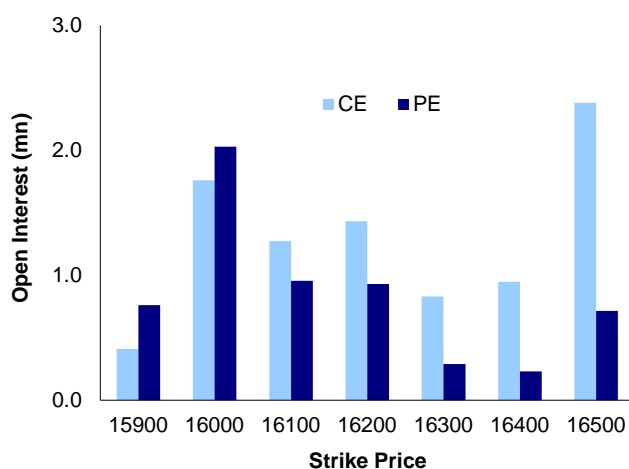
NIFTY LEVELS

15800 15915 16025 16161 16376 16522

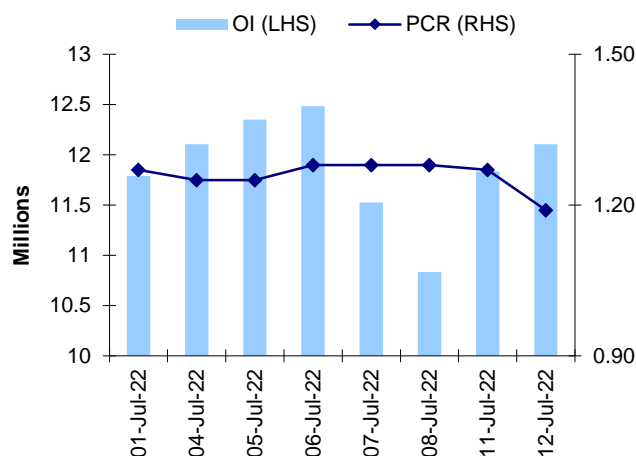
Stocks

- **Sector:** - Metal stocks traded negative.
- Market wide open interest is 976,890Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DELTACORP	25.6%	2,18,20,100	-0.7%
NMDC	12.0%	7,12,17,650	-5.3%
DEEPAKNTR	10.9%	19,17,250	-1.3%
MINDTREE	9.7%	30,98,800	1.4%
INDUSTOWER	9.3%	1,60,91,600	3.9%
JKCEMENT	8.8%	4,91,250	-1.7%
PIIND	8.7%	19,59,500	1.4%
BHARATFORG	7.1%	90,27,000	-3.4%
HONAUT	7.1%	18,150	-1.4%
BSOFT	6.9%	44,18,700	-0.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
M&MFIN	-7.9%	2,45,44,000	1.5%
DIXON	-6.3%	5,35,125	3.5%
CANFINHOME	-5.8%	28,72,350	1.2%
DALBHARAT	-5.7%	9,81,500	-0.9%
CUB	-5.6%	89,30,000	-0.5%
ABFRL	-4.8%	1,08,75,800	-1.6%
INDIGO	-4.6%	30,36,300	-0.1%
BANKBARODA	-4.6%	11,06,99,550	-0.3%
OBEROIRLTY	-4.3%	44,12,800	1.9%
CUMMINSIND	-4.2%	20,95,800	-1.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	49,74,502	1,20,616	2,420
TCS	37,34,815	1,16,052	3,085
TATASTEEL	1,00,17,505	90,378	902
ICICIBANK	1,02,19,829	77,924	760
HDFCBANK	49,38,487	68,898	1,392
ADANIPOWER	2,24,02,570	66,061	293
HINDALCO	1,68,96,696	58,670	347
HCLTECH	53,05,354	49,610	928
BHARTIARTL	74,16,645	49,217	663

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	200	CE	2.3	194	1,86,22,800
ITC	300	CE	2.6	293	2,67,36,000
POWERGRID	220	CE	1.8	214	1,44,18,000
ONGC	140	CE	0.9	125	1,89,07,350
ONGC	150	CE	0.5	125	1,63,81,750
HCLTECH	1,000	CE	5.7	917	30,07,200
ONGC	130	CE	2.5	125	1,29,66,800
LT	1,700	CE	13.1	1,634	16,07,700
M&M	1,200	CE	8.8	1,131	21,68,600
TCS	3,300	CE	10.5	3,084	20,15,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,100	PE	12.5	2,171	3,17,000
ACC	2,160	PE	28.6	2,171	2,80,000
M&M	1,100	PE	15.1	1,131	15,42,800
ITC	280	PE	1.3	293	79,39,200
AMBUJACEM	360	PE	0.9	372	39,92,400
AMBUJACEM	365	PE	1.6	372	38,97,000
HCLTECH	900	PE	21.4	917	12,53,700
DRREDDY	4,000	PE	10.6	4,481	1,38,875
ACC	2,140	PE	21.6	2,171	1,82,000
ITC	270	PE	0.6	293	58,62,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IOC	71	CE	9,45,750	9600%	2.0
NMDC	102	CE	8,24,100	1438%	4.6
INDUSTOWER	235	CE	4,59,200	1071%	3.0
HCLTECH	920	CE	2,17,700	903%	27.1
INDUSTOWER	260	CE	2,52,000	900%	0.6
FEDERALBNK	104	CE	2,40,000	700%	0.9
HCLTECH	930	CE	5,34,100	613%	22.4
NTPC	137	CE	3,93,300	527%	10.8
DELTACORP	165	CE	1,86,300	523%	18.7
NMDC	105	CE	33,63,400	308%	3.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NTPC	147	PE	3,42,000	5900%	2.8
NTPC	147	PE	4,50,300	1875%	2.8
INDUSTOWER	220	PE	4,42,400	1115%	6.2
IEX	167	PE	1,53,750	925%	7.8
DELTACORP	145	PE	2,09,300	911%	1.2
AUROPHARMA	470	PE	2,45,000	513%	0.9
ADANI PORTS	740	PE	1,86,250	496%	28.2
HCLTECH	850	PE	4,87,900	436%	8.1
NTPC	148	PE	2,10,900	429%	3.4
IOC	71	PE	6,33,750	364%	2.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	23,771	34.9
TCS	3,200	CE	23,348	23.4
RELIANCE	2,400	CE	21,289	77.6
BAJFINANCE	6,000	CE	19,776	123.3
TATASTEEL	900	CE	16,181	32.4
RELIANCE	2,440	CE	16,143	58.4
TCS	3,300	CE	15,709	10.5
TCS	3,100	CE	14,565	57.2
APOLLOHOSP	4,000	CE	14,386	98.6
RELIANCE	2,600	CE	12,445	14.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,100	PE	14,676	72.2
RELIANCE	2,400	PE	11,784	56.1
TCS	3,000	PE	11,060	32.1
TATASTEEL	900	PE	10,515	28.9
BAJFINANCE	5,800	PE	7,392	140.0
RELIANCE	2,300	PE	7,106	23.3
INFY	1,440	PE	6,371	38.2
HINDALCO	350	PE	6,270	13.4
INFY	1,400	PE	5,997	22.6
HCLTECH	900	PE	5,982	21.4

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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