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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	15,817	1,18,00,875	41,77,050	18.3	1.42	15200
PREVIOUS	15,751	1,12,98,450	45,74,450	14.25	1.44	
% CHANGE	0.42%	4.45%	-8.69%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and remained range bound through the day.
- Nifty added 61 points to close at 15799.
- OI concentration seen in 16000CE and 15000PE
- Addition witnessed in 15800CE and 15500PE.
- PCR OI stands at 1.42 compared to 1.44 in the previous trading session.
- Nifty to trade with a support of 15200.

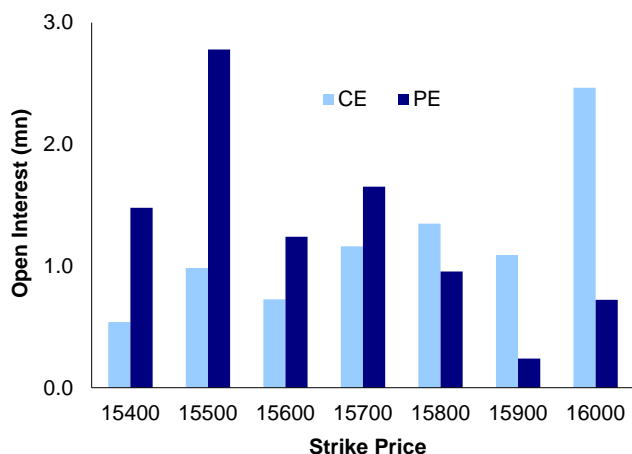
NIFTY LEVELS

15200 15344 15425 15570 15725 15880

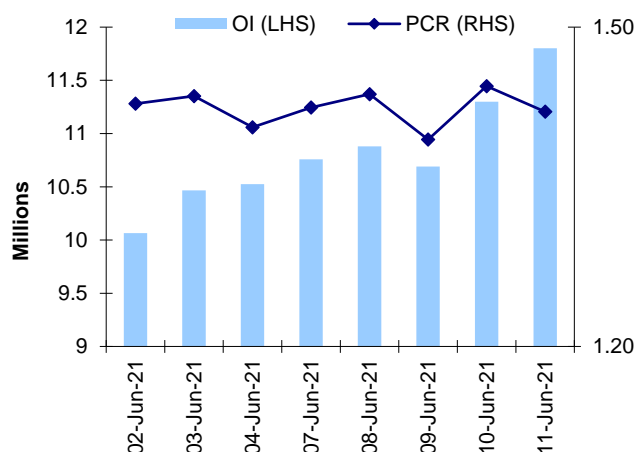
Stocks

- **Sector:** - Metal stocks traded positive.
- Market wide-open interest is 668,716Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHISIS	30.1%	6,34,075	2.3%
CUB	26.5%	1,03,88,100	1.5%
AUROPARMA	19.0%	1,25,00,800	4.8%
COALINDIA	14.0%	6,15,38,400	3.9%
PIDILITIND	13.9%	29,79,500	-0.7%
MGL	10.8%	21,65,400	3.2%
DLF	10.4%	3,72,24,000	-1.1%
HAVELLS	10.2%	50,63,500	-0.7%
BHARATFORG	10.0%	84,16,500	-1.4%
SAIL	8.4%	16,88,72,000	5.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GODREJCP	-15.3%	35,47,000	1.6%
IBULHSGFIN	-14.0%	3,24,66,300	0.7%
UBL	-7.8%	16,59,000	-1.3%
BATAINDIA	-7.0%	12,65,550	0.1%
RBLBANK	-7.0%	2,37,71,300	0.0%
BHEL	-6.9%	11,16,36,000	0.5%
BAJAJFINSV	-6.5%	6,52,500	-0.7%
APOLLOTYRE	-5.9%	1,38,12,500	-0.9%
HDFCAMC	-5.8%	5,27,400	0.5%
BAJFINANCE	-5.4%	39,27,000	0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SAIL	18,27,08,699	2,42,353	135
TATASTEEL	1,74,45,856	1,98,704	1,158
RELIANCE	63,51,520	1,40,638	2,213
TATAMOTORS	3,64,41,967	1,27,363	351
SBIN	2,68,31,924	1,15,387	430
TCS	34,52,954	1,12,892	3,274
ADANIANT	53,55,387	85,653	1,602
JSWSTEEL	1,13,72,473	81,885	731
TATAPOWER	6,25,30,141	78,950	126

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	2.4	119	335,78,700
POWERGRID	250	CE	6.3	246	54,32,000
ONGC	130	CE	2.0	124	199,35,300
HEROMOTOCO	3,100	CE	40.6	3,018	10,24,200
GAIL	170	CE	3.9	164	90,40,200
ITC	220	CE	1.2	208	405,72,800
HINDALCO	400	CE	9.7	395	61,29,650
M&M	820	CE	16.6	812	18,64,800
ONGC	125	CE	3.3	124	145,83,800
M&M	850	CE	8.0	812	18,39,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	5,000	PE	17.6	5,473	3,28,750
ITC	200	PE	1.3	208	1,26,04,800
TATAMOTORS	330	PE	5.2	351	64,03,950
RELIANCE	2,100	PE	15.1	2,218	22,34,500
ITC	210	PE	5.0	208	1,08,51,200
POWERGRID	240	PE	4.5	246	11,68,000
COALINDIA	150	PE	1.6	163	40,11,000
TATAPOWER	110	PE	1.0	125	95,24,250
SBIN	420	PE	7.1	430	52,03,500
COALINDIA	145	PE	0.9	163	38,38,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MGL	1,280	CE	3,63,600	1583%	23.5
COALINDIA	187	CE	9,57,600	1529%	1.3
COALINDIA	167	CE	26,37,600	913%	5.2
COALINDIA	182	CE	5,83,800	415%	1.9
PEL	2,500	CE	1,81,500	404%	26.8
MPHASIS	2,100	CE	1,20,900	365%	41.3
PIDILITIND	2,160	CE	4,34,500	314%	38.0
PEL	2,400	CE	1,61,700	297%	46.3
POWERGRID	285	CE	1,72,000	258%	0.7
COALINDIA	177	CE	2,10,000	257%	2.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SAIL	132	PE	5,89,000	1967%	4.6
COALINDIA	162	PE	5,41,800	760%	6.2
TECHM	1,080	PE	1,28,400	569%	27.1
COALINDIA	165	PE	11,80,200	420%	7.7
GLENMARK	650	PE	1,46,050	408%	18.7
SAIL	127	PE	4,75,000	317%	2.7
GLENMARK	640	PE	1,62,150	281%	14.1
INFY	1,440	PE	4,06,200	278%	16.4
COALINDIA	170	PE	3,82,200	264%	11.1
CADILAHC	660	PE	2,99,200	240%	18.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	6,200	CE	35,198	145.0
TCS	3,300	CE	34,547	42.9
RELIANCE	2,200	CE	33,484	61.8
RELIANCE	2,300	CE	32,028	23.2
BAJFINANCE	6,500	CE	31,999	59.2
DRREDDY	5,500	CE	27,670	118.2
TATASTEEL	1,200	CE	25,836	19.3
RELIANCE	2,240	CE	22,500	42.3
BAJFINANCE	6,300	CE	22,285	106.9
TATASTEEL	1,150	CE	21,561	35.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	15,247	43.2
BAJFINANCE	6,000	PE	14,698	122.6
BAJFINANCE	6,100	PE	10,777	164.5
RELIANCE	2,100	PE	9,532	15.1
BAJFINANCE	5,800	PE	9,437	66.8
BAJFINANCE	5,900	PE	8,462	91.1
BAJFINANCE	6,200	PE	7,102	216.8
TCS	3,200	PE	7,091	22.0
TATASTEEL	1,100	PE	6,987	21.2
BAJFINANCE	5,700	PE	5,962	50.3

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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