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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	15,833	1,16,04,750	56,70,150	21.65	1.40	15200
PREVIOUS	15,817	1,18,00,875	41,77,050	18.3	1.42	
% CHANGE	0.10%	-1.66%	35.75%	-	-	

## OUTLOOK

### Nifty

- Nifty opened negative and continued to trend lower before recovering completely closing flat.
- Nifty added 12 points to close at 15811.
- OI concentration seen in 16000CE and 15500PE
- Addition witnessed in 15700CE and 15500PE.
- PCR OI stands at 1.40 compared to 1.42 in the previous trading session.
- Nifty to trade with a support of 15200.

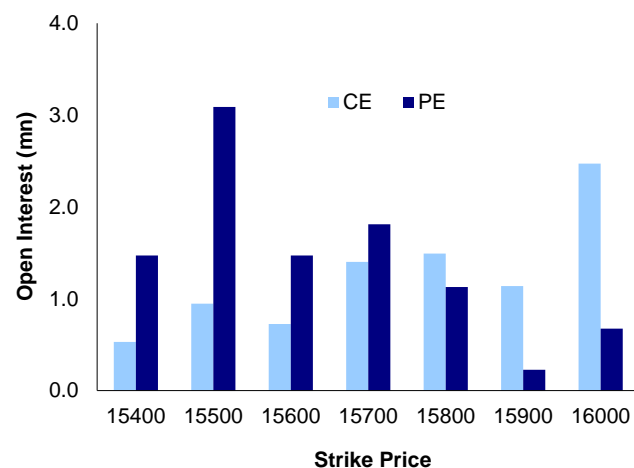
### NIFTY LEVELS

15200    15344    15425    15570    15725    15880

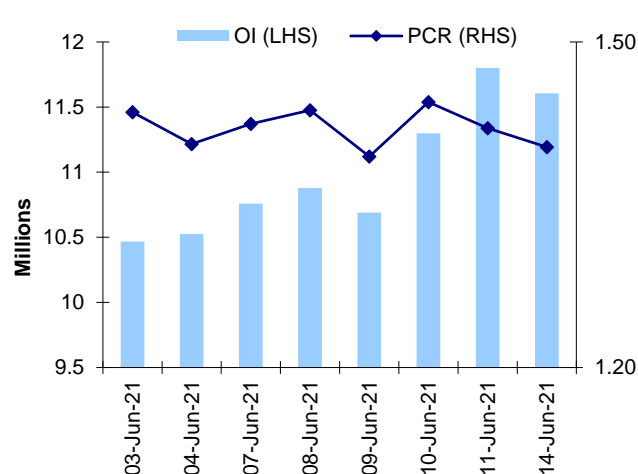
### Stocks

- **Sector:-** Realty stocks traded negative.
- Market wide-open interest is 702,509Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POWERGRID	9.9%	2,06,48,000	1.0%
VOLTAS	9.6%	30,85,500	-0.3%
ADANI PORTS	9.1%	8,79,13,750	-8.5%
DLF	5.3%	3,92,00,700	-3.5%
PNB	5.2%	34,97,28,000	2.4%
ONGC	4.7%	6,96,08,000	1.0%
CUB	4.7%	1,08,77,900	0.4%
KOTAKBANK	4.4%	1,35,34,400	-1.5%
HAVELLS	4.4%	52,85,500	0.2%
MPHASIS	4.2%	6,60,400	-0.7%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHEL	-12.7%	9,73,98,000	-11.5%
IBULHSGFIN	-12.7%	2,83,52,600	3.9%
AUBANK	-12.5%	22,03,500	2.3%
BAJFINANCE	-6.0%	36,93,250	1.2%
TATACHEM	-5.8%	85,16,000	-1.4%
HINDALCO	-5.7%	2,55,42,000	0.4%
MANAPPURAM	-4.9%	2,79,00,000	0.5%
SUNTV	-4.5%	1,25,98,500	-3.1%
MFSL	-4.4%	23,58,200	-1.6%
TRENT	-4.3%	8,82,325	-0.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANI ENT	4,35,30,006	5,97,517	1,501
RELIANCE	93,83,416	2,09,451	2,245
TATASTEEL	1,60,31,264	1,86,932	1,165
SAIL	10,75,55,205	1,46,463	137
TATAMOTORS	3,84,82,142	1,35,057	356
SBIN	3,01,06,015	1,27,931	430
BHEL	18,82,58,380	1,26,020	67
TATAPOWER	8,63,26,236	1,04,983	123
PNB	19,22,09,398	81,304	43

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	2.0	118	335,55,900
POWERGRID	250	CE	7.6	249	73,00,000
HEROMOTOCO	3,100	CE	30.1	2,998	10,70,100
ONGC	130	CE	2.3	125	197,65,900
HINDALCO	400	CE	9.2	395	63,72,600
ITC	220	CE	1.0	208	398,78,400
COALINDIA	170	CE	3.1	160	133,43,400
M&M	850	CE	6.9	810	18,77,400
M&M	820	CE	14.6	810	18,58,500
M&M	800	CE	23.8	810	16,98,900

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	5,000	PE	21.2	5,466	3,28,750
COALINDIA	150	PE	2.2	160	47,37,600
ITC	200	PE	1.2	208	1,26,40,000
COALINDIA	160	PE	6.4	160	41,11,800
COALINDIA	145	PE	1.2	160	40,78,200
TATAMOTORS	330	PE	4.0	356	61,38,900
RELIANCE	2,100	PE	10.8	2,254	22,42,250
SBIN	400	PE	2.4	432	54,85,500
ITC	210	PE	5.1	208	1,04,70,400
LUPIN	1,200	PE	31.1	1,197	4,85,350

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANI PORTS	730	CE	2,05,000	16300%	72.1
ADANI PORTS	700	CE	10,80,000	7100%	92.9
ADANI PORTS	720	CE	2,60,000	5100%	78.4
ADANI ENT	1,200	CE	2,00,000	1718%	321.4
AARTI IND	2,040	CE	1,60,225	1200%	13.7
ICICI PRULI	610	CE	4,90,500	990%	9.7
ADANI PORTS	740	CE	4,47,500	818%	65.1
CONCOR	680	CE	5,11,101	581%	25.9
ADANI PORTS	760	CE	6,02,500	495%	53.3
ADANI PORTS	800	CE	34,70,000	486%	34.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANI PORTS	550	PE	3,53,750	3044%	4.0
ADANI PORTS	600	PE	11,21,250	2794%	6.8
ADANI ENT	800	PE	1,91,000	1810%	3.8
SAIL	137	PE	2,75,500	1350%	5.8
ADANI PORTS	690	PE	1,27,500	1033%	18.9
ADANI ENT	900	PE	2,01,000	1017%	5.0
ADANI PORTS	660	PE	1,42,500	613%	13.0
ADANI PORTS	640	PE	1,22,500	444%	10.4
ADANI PORTS	670	PE	1,76,250	422%	14.6
ADANI ENT	620	PE	1,72,000	341%	2.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	CE	74,436	36.5
RELIANCE	2,240	CE	51,886	61.8
RELIANCE	2,260	CE	38,986	52.5
RELIANCE	2,200	CE	31,342	85.9
ADANI PORTS	800	CE	27,532	34.0
BAJFINANCE	6,200	CE	26,187	168.8
RELIANCE	2,220	CE	24,818	72.8
RELIANCE	2,400	CE	22,040	13.0
BAJFINANCE	6,300	CE	21,856	123.5
TATASTEEL	1,200	CE	21,709	19.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	20,602	32.4
ADANI PORTS	700	PE	16,135	21.1
RELIANCE	2,100	PE	15,549	10.8
BAJFINANCE	6,000	PE	14,633	90.4
ADANI ENT	1,200	PE	13,421	20.0
ADANI ENT	1,300	PE	12,749	34.6
ADANI ENT	1,400	PE	11,898	60.8
RELIANCE	2,220	PE	9,050	39.7
BAJFINANCE	6,100	PE	8,976	123.8
ADANI PORTS	600	PE	8,607	6.8

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### 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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