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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	15,790	1,07,36,700	46,54,950	23.2	1.21	15200
PREVIOUS	15,879	1,20,79,350	28,97,150	10	1.34	
% CHANGE	-0.56%	-11.12%	60.67%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and continued to slide lower through the day.
- Nifty lost 101 points to close at 15767.
- OI concentration seen in 16000CE and 15500PE
- Activity witnessed in 15800 strike.
- PCR OI stands at 1.21 compared to 1.34 in the previous trading session.
- Nifty to trade with a support of 15200.

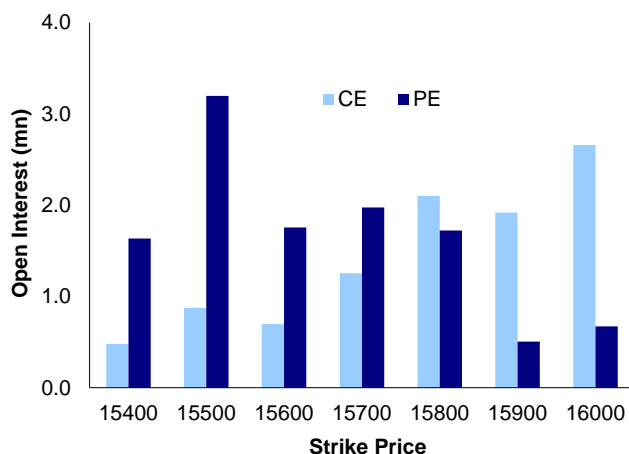
NIFTY LEVELS

15200 15344 15425 15570 15725 15880

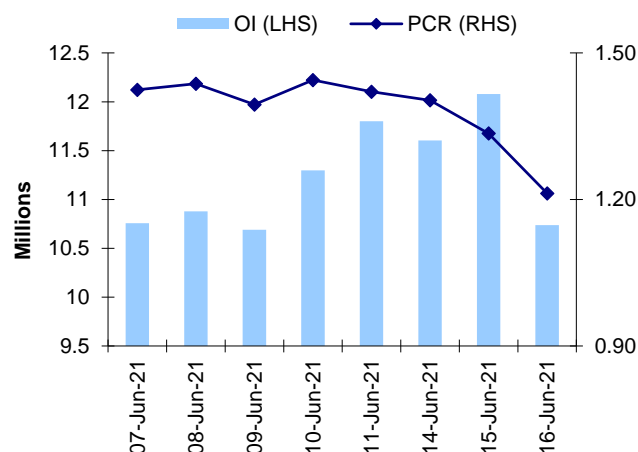
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 782,848Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LICHSGFIN	27.5%	1,28,42,000	-5.1%
VOLTAS	14.5%	35,18,500	-3.2%
HINDPETRO	13.7%	2,56,71,600	2.0%
HINDALCO	11.3%	2,73,58,750	-2.7%
POWERGRID	9.7%	2,23,28,000	-2.2%
RECLTD	5.9%	2,23,38,000	-0.2%
BOSCHLTD	5.7%	92,900	-0.2%
IBULHSGFIN	5.6%	2,77,26,400	-3.1%
AUROPHARMA	5.3%	1,37,29,950	-0.6%
TORNTPHARM	5.1%	7,77,500	-1.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	-11.6%	5,39,825	1.8%
GUJGASLTD	-8.0%	27,66,250	-1.9%
GLENMARK	-7.8%	88,48,100	0.3%
ESCORTS	-6.7%	63,26,650	-1.6%
MGL	-6.6%	20,41,800	-1.3%
ADANI PORTS	-6.4%	9,06,41,250	-7.2%
HDFCLIFE	-6.3%	1,24,97,100	-0.1%
NATIONALUM	-4.8%	8,50,17,000	-2.6%
ALKEM	-4.7%	5,65,600	-0.1%
GODREJCP	-4.2%	32,58,000	-1.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	1,75,21,107	2,01,644	1,142
ADANI ENT	1,26,26,149	1,88,663	1,448
RELIANCE	49,82,975	1,10,810	2,212
TATAPOWER	8,44,45,896	1,04,809	126
TATAMOTORS	2,75,50,588	96,841	349
SAIL	7,08,91,536	94,278	131
SBIN	1,97,01,175	84,370	426
HINDALCO	1,79,78,012	68,590	380
LICHSGFIN	1,32,64,071	66,890	495

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	2.4	120	332,31,000
POWERGRID	250	CE	5.0	243	90,24,000
ONGC	130	CE	2.5	127	220,22,000
M&M	820	CE	12.7	808	24,12,200
HEROMOTOCO	3,100	CE	21.6	2,980	10,65,000
HINDALCO	400	CE	4.4	380	70,64,900
COALINDIA	160	CE	2.7	156	149,01,600
COALINDIA	170	CE	1.3	156	143,26,200
ITC	220	CE	0.8	209	377,92,000
M&M	850	CE	5.3	808	16,85,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	PE	0.9	127	95,17,200
ITC	200	PE	0.8	209	1,18,17,600
COALINDIA	150	PE	1.7	156	42,29,400
TATAMOTORS	330	PE	3.9	349	60,33,450
RELIANCE	2,100	PE	12.9	2,218	21,59,750
ITC	210	PE	4.1	209	99,87,200
SBIN	400	PE	2.6	426	52,53,000
SBIN	420	PE	7.2	426	52,35,000
NTPC	115	PE	0.7	120	46,05,600
ASIANPAINT	2,900	PE	12.5	3,026	2,53,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHEL	68	CE	18,69,000	889%	2.4
DABUR	585	CE	4,23,750	707%	7.4
LICHSGFIN	510	CE	11,20,000	387%	10.5
HINDALCO	380	CE	8,87,950	253%	11.1
BHEL	69	CE	5,46,000	247%	2.1
LTI	4,300	CE	1,02,450	216%	95.6
HINDALCO	385	CE	5,03,100	196%	8.8
VEDL	265	CE	5,39,400	185%	7.0
POWERGRID	242	CE	10,56,000	181%	7.7
DABUR	610	CE	1,43,750	180%	1.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACONSUM	730	PE	2,05,200	1800%	11.3
IBULHSGFIN	300	PE	7,37,800	417%	13.9
IBULHSGFIN	290	PE	6,16,900	249%	9.6
TATACONSUM	720	PE	3,09,150	237%	7.4
TATACONSUM	710	PE	3,30,750	185%	4.7
POWERGRID	242	PE	4,92,000	132%	6.8
MUTHOOTFIN	1,520	PE	1,14,750	107%	45.8
DABUR	570	PE	2,17,500	105%	4.3
ONGC	145	PE	5,00,500	97%	17.9
LICHSGFIN	490	PE	7,44,000	88%	12.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	CE	27,950	23.3
JUBLFOOD	3,300	CE	21,870	69.6
TCS	3,300	CE	19,492	40.9
INFY	1,500	CE	18,478	12.2
INFY	1,480	CE	16,506	19.8
RELIANCE	2,260	CE	15,810	34.1
HINDUNILVR	2,400	CE	15,163	35.5
RELIANCE	2,240	CE	14,350	40.7
ITC	210	CE	14,077	2.8
TATASTEEL	1,200	CE	13,393	11.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	11,196	40.8
TATASTEEL	1,100	PE	7,829	24.8
ADANIANT	1,400	PE	6,775	64.7
RELIANCE	2,100	PE	6,565	12.9
BAJFINANCE	6,000	PE	5,874	102.4
JUBLFOOD	3,200	PE	5,484	70.8
BAJFINANCE	6,100	PE	5,386	145.0
INFY	1,460	PE	5,370	10.4
HINDALCO	380	PE	5,195	10.7
RELIANCE	2,220	PE	5,098	51.0

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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