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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	15,349	1,10,17,800	1,92,72,050	-11.45	1.07	15700
PREVIOUS	15,709	1,05,12,350	84,34,100	16.65	1.15	
% CHANGE	-2.29%	4.81%	128.50%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up but stooped lower breaking its 52-week low.
- Nifty lost 347 points to close at 15360.
- OI concentration seen in 16000CE and 14500PE.
- Addition witnessed in 15500CE and Reduction in 15700PE.
- PCR OI stands at 1.07 compared to 1.15 in the previous trading session.
- Nifty to trade with a resistance of 15700.

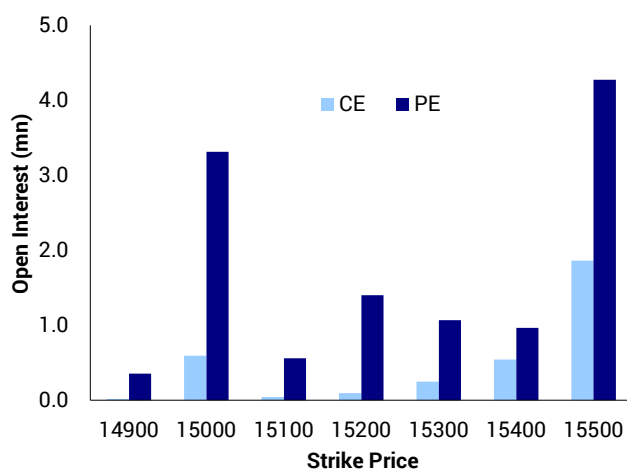
NIFTY LEVELS

15044 15174 15480 15700 15826 16005

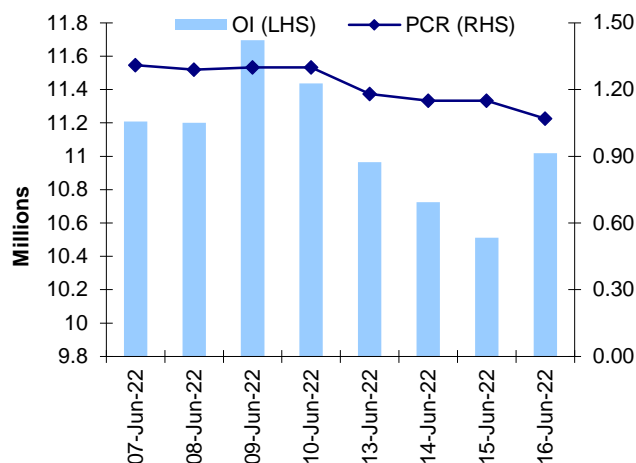
Stocks

- **Sector:** - All sectors trended lower.
- Market wide open interest is 763,250Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PETRONET	29.5%	2,76,69,000	-0.4%
NAVINFLUOR	23.4%	4,04,325	-1.8%
AUBANK	17.4%	74,81,000	-0.4%
INDUSTOWER	12.6%	1,76,87,600	0.2%
COALINDIA	12.2%	3,51,91,800	-5.3%
JKCEMENT	7.9%	4,50,650	-1.5%
HONAUT	6.8%	15,975	-1.5%
CHOLAFIN	5.3%	85,28,750	-1.1%
PERSISTENT	5.3%	4,01,100	-4.5%
CUMMINSIND	5.3%	14,39,400	-2.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COFORGE	-11.5%	6,27,300	0.6%
HAL	-7.7%	16,97,650	-3.3%
APOLLOHOSP	-7.4%	18,55,875	-1.6%
MFSL	-6.9%	17,37,450	-3.0%
INTELLECT	-5.5%	8,97,750	-2.0%
JINDALSTEL	-5.1%	3,54,20,000	-6.3%
IBULHSGFIN	-4.5%	3,87,23,200	-3.9%
EICHERMOT	-4.0%	33,14,500	-2.5%
DIVISLAB	-3.9%	31,06,150	-0.5%
AARTIIND	-3.9%	40,42,600	-3.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	78,96,943	2,05,602	2,560
TATASTEEL	1,22,74,105	1,14,277	902
MARUTI	13,19,566	1,04,616	7,834
ICICIBANK	1,32,37,239	91,120	679
TAMAMOTORS	2,22,61,032	89,728	393
HDFCBANK	60,84,596	78,963	1,281
HDFC	31,89,251	66,506	2,057
TCS	20,32,028	64,699	3,142
BHARTIARTL	95,25,587	63,060	654

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	165	CE	0.2	144	2,68,84,550
ONGC	160	CE	0.4	144	2,33,42,550
ONGC	170	CE	0.2	144	1,87,72,600
NTPC	160	CE	0.3	143	2,28,74,100
COALINDIA	210	CE	0.3	179	86,94,000
COALINDIA	200	CE	0.7	179	70,22,400
BAJAJ-AUTO	4,000	CE	6.1	3,509	5,54,000
TATASTEEL	1,100	CE	2.9	902	49,80,575
BAJAJ-AUTO	3,900	CE	9.8	3,509	5,14,250
ONGC	155	CE	0.9	144	67,41,350

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,100	PE	37.9	2,091	6,97,750
AMBUJACEM	360	PE	4.2	360	45,96,000
M&M	1,000	PE	22.7	1,006	10,00,300
ONGC	140	PE	2.8	144	27,79,700
COALINDIA	180	PE	5.4	179	22,38,600
GAIL	140	PE	3.9	141	18,23,900
HEROMOTOCO	2,500	PE	58.4	2,524	2,28,300
RELIANCE	2,500	PE	44.3	2,556	13,59,000
WIPRO	400	PE	4.5	423	16,27,200
TATASTEEL	900	PE	34.8	902	13,66,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLTYRE	175	CE	4,60,000	9100%	6.0
VEDL	278	CE	1,24,000	7900%	6.6
SAIL	69	CE	3,61,000	7500%	2.0
GUJGASLTD	430	CE	1,80,000	2300%	11.9
VEDL	270	CE	4,74,300	1357%	10.1
NTPC	144	CE	1,42,500	1150%	3.2
IDFC	47	CE	11,80,000	1080%	0.7
NTPC	146	CE	1,19,700	950%	2.3
HINDALCO	340	CE	5,52,550	835%	11.2
GMRINFRA	34	CE	3,60,000	700%	1.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SAIL	64	PE	4,22,750	2125%	2.0
POWERGRID	207	PE	1,54,657	867%	2.0
NBCC	27	PE	1,92,000	700%	0.6
ABFRL	215	PE	2,02,800	609%	3.0
NATIONALUM	65	PE	1,70,000	567%	0.3
KOTAKBANK	1,580	PE	1,18,800	532%	12.0
VEDL	210	PE	1,44,150	481%	1.1
INDUSINDBK	660	PE	1,16,100	438%	2.7
IOC	104	PE	1,04,000	300%	1.4
GMRINFRA	31	PE	19,57,500	295%	0.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	35,800	19.2
MARUTI	8,000	CE	23,623	139.1
RELIANCE	2,600	CE	20,837	46.4
RELIANCE	2,800	CE	20,829	9.5
RELIANCE	2,640	CE	18,209	32.8
RELIANCE	2,660	CE	17,780	27.5
TATASTEEL	1,000	CE	16,701	7.3
TCS	3,300	CE	15,534	19.1
BAJFINANCE	5,500	CE	13,515	85.2
BAJFINANCE	5,600	CE	12,634	59.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	16,209	89.7
RELIANCE	2,500	PE	13,165	44.3
TATAMOTORS	400	PE	11,028	17.7
TATASTEEL	900	PE	10,133	34.8
MARUTI	7,800	PE	7,886	182.5
TATASTEEL	940	PE	7,643	57.0
TATASTEEL	920	PE	7,601	44.8
TCS	3,200	PE	7,481	103.2
MARUTI	7,900	PE	7,413	229.5
RELIANCE	2,560	PE	6,979	68.8

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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