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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	15,697	87,59,250	79,33,100	13.7	0.90	15200
PREVIOUS	15,692	99,03,150	58,26,850	1.15	0.91	
% CHANGE	0.03%	-11.55%	36.15%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and tested 15450 levels before recovering completely in the end.
- Nifty lost 8 points to close at 15683.
- OI concentration seen in 16000CE and 15000PE
- Activity witnessed in 16000CE and 15000PE.
- PCR OI stands at 0.90 compared to 0.91 in the previous trading session.
- Nifty to trade with a support of 15200.

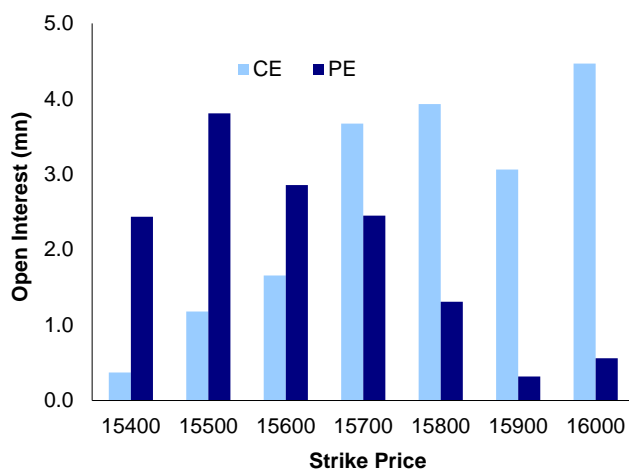
NIFTY LEVELS

15200 15344 15425 15570 15725 15880

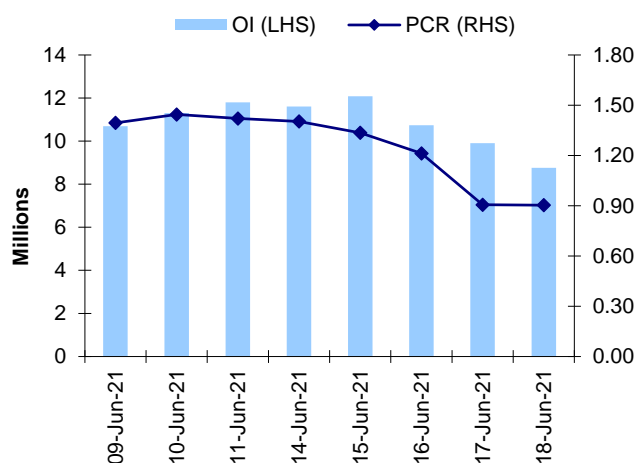
Stocks

- **Sector:-** PSU banking stocks traded negative.
- Market wide-open interest is 659,105Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHISIS	33.0%	6,89,325	-0.3%
DIVISLAB	16.1%	25,44,600	-2.4%
IDEA	11.5%	82,95,70,000	9.5%
SUNTV	11.1%	1,57,56,000	3.2%
NESTLEIND	9.8%	2,53,100	-2.2%
COALINDIA	8.8%	6,78,80,400	-3.8%
GODREJCP	8.4%	34,15,000	-1.7%
PIIND	7.1%	6,87,000	-0.2%
ONGC	6.5%	7,69,53,800	-3.9%
HDFCAMC	6.4%	5,54,400	-2.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TRENT	-11.8%	9,67,150	-0.7%
BATAINDIA	-10.6%	11,28,600	-1.6%
VOLTAS	-10.0%	33,62,500	-0.1%
HDFCLIFE	-9.9%	1,06,71,100	1.3%
BHARATFORG	-9.5%	76,81,500	0.2%
BHEL	-8.7%	9,59,91,000	-1.9%
HINDUNILVR	-8.6%	75,85,500	2.7%
TORNTPOWER	-8.1%	40,81,500	-0.4%
TATACONSUM	-7.5%	69,29,550	-0.7%
BAJAJ-AUTO	-6.7%	14,18,250	2.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	4,03,47,077	4,36,371	1,092
ADANIENT	3,05,26,777	4,34,218	1,488
RELIANCE	1,35,53,801	3,00,417	2,226
SBIN	4,57,48,727	1,87,924	413
TATAMOTORS	4,94,40,514	1,66,762	337
TCS	33,80,431	1,11,978	3,297
SAIL	8,75,06,711	1,07,847	124
ONGC	8,79,12,730	1,05,981	120
HINDUNILVR	39,37,751	96,866	2,483

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	0.8	114	338,40,900
POWERGRID	250	CE	1.1	233	103,92,000
ONGC	120	CE	2.1	121	245,32,200
ONGC	130	CE	0.5	121	210,90,300
HINDALCO	400	CE	0.9	372	64,13,450
M&M	820	CE	2.6	783	20,63,600
COALINDIA	160	CE	0.5	147	143,47,200
NTPC	118	CE	1.3	114	170,03,100
COALINDIA	170	CE	0.3	147	125,87,400
M&M	800	CE	5.2	783	17,48,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	5,000	PE	12.6	5,286	3,22,875
ONGC	120	PE	1.6	121	78,54,000
ONGC	115	PE	0.5	121	54,74,700
ITC	200	PE	0.7	205	1,08,28,800
RELIANCE	2,100	PE	6.6	2,226	22,44,250
POWERGRID	220	PE	0.9	233	15,52,000
POWERGRID	240	PE	9.1	233	15,40,000
POWERGRID	230	PE	2.9	233	14,24,000
COALINDIA	150	PE	4.8	147	35,11,200
TATAMOTORS	330	PE	3.9	338	47,25,300

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ASHOKLEY	117	CE	8,73,000	9600%	2.7
VEDL	255	CE	7,56,400	4780%	3.3
JSWSTEEL	670	CE	2,59,200	1645%	14.2
NATIONALUM	68	CE	7,99,000	1075%	1.4
JINDALSTEL	380	CE	3,95,000	829%	14.3
VEDL	245	CE	2,10,800	750%	9.2
HINDALCO	365	CE	2,90,250	744%	10.9
ASHOKLEY	115	CE	10,75,500	697%	3.8
MOTHERSUMI	235	CE	7,00,000	590%	5.2
JINDALSTEL	370	CE	5,45,000	581%	21.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDUNILVR	2,460	PE	1,28,100	21250%	14.5
MARICO	520	PE	2,60,000	829%	6.6
HINDUNILVR	2,440	PE	1,13,700	781%	8.6
HINDUNILVR	2,420	PE	1,28,700	361%	5.0
HINDALCO	345	PE	1,20,400	331%	1.1
NATIONALUM	63	PE	6,97,000	310%	0.4
INFY	1,520	PE	2,22,000	289%	26.8
HCLTECH	990	PE	2,95,400	258%	19.3
MANAPPURAM	157	PE	2,34,000	160%	1.6
VEDL	235	PE	3,03,800	151%	0.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	CE	29,979	18.4
RELIANCE	2,220	CE	22,961	44.9
ADANIANT	1,500	CE	22,254	56.4
TCS	3,350	CE	21,875	21.2
RELIANCE	2,240	CE	21,684	36.6
RELIANCE	2,200	CE	21,206	55.2
INFY	1,520	CE	19,849	10.4
INFY	1,500	CE	19,185	18.1
TATASTEEL	1,100	CE	18,685	18.8
TCS	3,400	CE	18,205	11.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	13,013	30.1
SBIN	400	PE	12,576	2.3
RELIANCE	2,100	PE	12,234	6.6
BAJFINANCE	6,000	PE	11,131	68.5
ADANIANT	1,300	PE	9,726	15.2
TCS	3,300	PE	8,970	37.6
SBIN	410	PE	8,842	5.0
ADANIANT	1,200	PE	7,793	8.2
INFY	1,480	PE	7,223	6.6
ADANIANT	1,400	PE	7,189	32.1

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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