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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	15,696	42,33,975	51,12,200	9.9	0.73	15200
PREVIOUS	15,773	60,88,500	50,87,100	1.25	0.81	
% CHANGE	-0.49%	-30.46%	0.49%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up but gave up all its gains and stooped lower through the day.
- Nifty lost 85 points to close at 15686.
- OI concentration seen in 15800CE and 15500PE
- Addition witnessed in 15800CE and 15600PE.
- PCR OI stands at 0.73 compared to 0.81 in the previous trading session.
- Nifty to trade with a support of 15200.

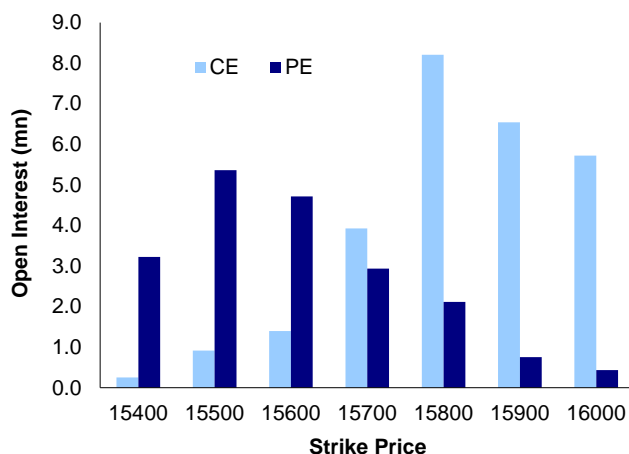
NIFTY LEVELS

15200 15344 15425 15570 15725 15880

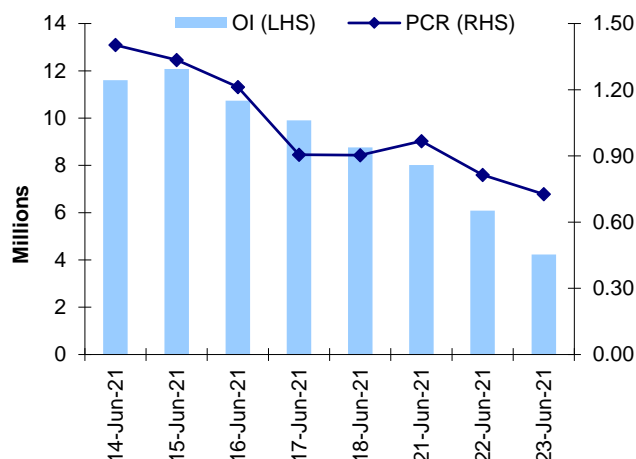
Stocks

- **Sector:** - Metal stocks traded negative.
- Market wide-open interest is 764,424Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PVR	13.0%	14,79,852	0.6%
ICICIPRULI	10.5%	55,80,000	0.5%
INDUSTOWER	8.7%	1,20,51,200	-2.9%
LT	7.9%	1,49,83,350	-1.3%
NMDC	7.8%	8,45,74,100	-3.6%
KOTAKBANK	7.7%	1,45,74,000	-1.2%
IOC	7.0%	5,51,65,500	-0.8%
BRITANNIA	6.7%	18,71,400	0.2%
TECHM	5.9%	1,36,63,200	-0.1%
ONGC	5.5%	8,22,51,400	1.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFC	-16.6%	4,07,40,200	-0.4%
L&TFH	-14.6%	5,84,96,820	2.3%
UBL	-13.4%	26,21,500	-3.6%
APOLLOTYRE	-12.6%	1,35,15,000	-0.3%
BANDHANBNK	-12.0%	1,44,88,200	-2.6%
LALPATHLAB	-11.6%	3,36,750	3.0%
DABUR	-11.2%	71,71,250	0.0%
NAM-INDIA	-10.9%	23,58,400	0.2%
CUB	-8.5%	99,32,400	2.8%
CONCOR	-8.4%	69,81,921	-0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BEL	12,12,97,926	1,98,355	169
ADANIENT	1,26,79,703	1,91,871	1,505
RELIANCE	76,85,796	1,70,428	2,205
MARUTI	22,27,399	1,65,216	7,433
KOTAKBANK	76,02,349	1,32,288	1,737
SBIN	2,75,64,829	1,15,920	419
TATAMOTORS	2,57,41,628	87,259	335
PNB	20,57,72,277	87,176	42
TATASTEEL	78,06,336	86,929	1,100

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	0.1	117	318,34,500
M&M	800	CE	0.4	783	15,89,700
HEROMOTOCO	3,000	CE	4.2	2,932	3,50,400
HEROMOTOCO	3,100	CE	1.4	2,932	3,14,700
SUNPHARMA	680	CE	0.4	666	29,90,400
HDFCBANK	1,500	CE	3.1	1,488	21,29,600
DRREDDY	5,600	CE	0.2	5,298	2,30,000
SUNPHARMA	700	CE	0.1	666	26,58,600
ONGC	130	CE	0.3	124	117,73,300
AXISBANK	750	CE	0.2	734	35,95,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	PE	0.1	124	1,12,80,500
TATAMOTORS	330	PE	1.2	336	37,33,500
TATAPOWER	120	PE	0.7	121	48,46,500
INDUSINDBK	1,000	PE	5.2	1,000	5,88,600
ITC	200	PE	0.2	204	85,24,800
HDFCBANK	1,480	PE	2.8	1,488	6,83,100
SBIN	400	PE	0.3	419	27,15,000
SBIN	420	PE	3.8	419	25,12,500
WIPRO	540	PE	2.0	542	5,88,800
MARUTI	7,000	PE	2.6	7,422	96,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEL	172	CE	6,08,000	15900%	1.3
EXIDEIND	187	CE	2,30,400	700%	0.8
BEL	167	CE	2,69,800	689%	3.2
BEL	175	CE	9,15,800	346%	0.8
ADANI PORTS	730	CE	2,88,750	328%	4.2
WIPRO	545	CE	2,06,400	163%	1.6
BHEL	66	CE	2,10,000	150%	0.9
BEL	170	CE	13,30,000	71%	2.0
WIPRO	550	CE	8,08,000	67%	0.9
DLF	295	CE	1,91,400	66%	1.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEL	160	PE	11,13,400	2564%	0.2
BEL	157	PE	1,82,400	586%	0.2
GMRINFRA	33	PE	17,77,500	155%	0.8
BEL	155	PE	6,38,400	147%	0.1
BEL	152	PE	1,86,200	75%	0.1
NMDC	177	PE	3,61,800	69%	1.4
MANAPPURAM	165	PE	6,30,000	46%	3.3
ONGC	122	PE	10,93,400	39%	0.9
TITAN	1,760	PE	1,32,000	36%	1.9
ICICIBANK	630	PE	7,79,625	25%	5.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	CE	27,717	4.6
RELIANCE	2,260	CE	22,425	7.8
RELIANCE	2,240	CE	22,254	10.8
MARUTI	7,500	CE	19,104	20.4
RELIANCE	2,280	CE	18,371	6.0
SBIN	430	CE	18,177	0.6
MARUTI	7,400	CE	15,914	55.5
SBIN	420	CE	15,841	2.3
RELIANCE	2,220	CE	13,910	16.4
SBIN	425	CE	12,443	1.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	12,899	16.2
SBIN	420	PE	9,636	3.8
RELIANCE	2,160	PE	9,506	4.2
SBIN	415	PE	8,012	1.7
RELIANCE	2,180	PE	7,982	8.6
SBIN	410	PE	7,817	0.5
RELIANCE	2,220	PE	7,441	27.1
RELIANCE	2,100	PE	5,977	1.9
TATASTEEL	1,100	PE	5,481	8.1
ADANI ENT	1,500	PE	5,260	19.0

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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