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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	15,617	1,00,64,250	44,79,200	40.75	1.43	15080
PREVIOUS	15,618	1,06,97,025	50,64,100	44.15	1.40	
% CHANGE	-0.01%	-5.92%	-11.55%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and broke 15500 levels before recovering completely.
- Nifty added 1 point to close at 15576.
- OI concentration seen in 16000CE and 15000PE
- Reduction witnessed in 15600CE and addition in 15200PE.
- PCR OI stands at 1.43 compared to 1.40 in the previous trading session.
- Nifty to trade with a support of 15080.

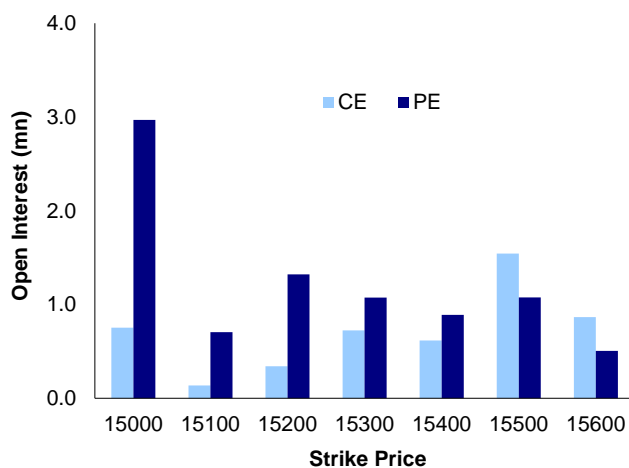
NIFTY LEVELS

15080 15201 15344 15425 15570 15725

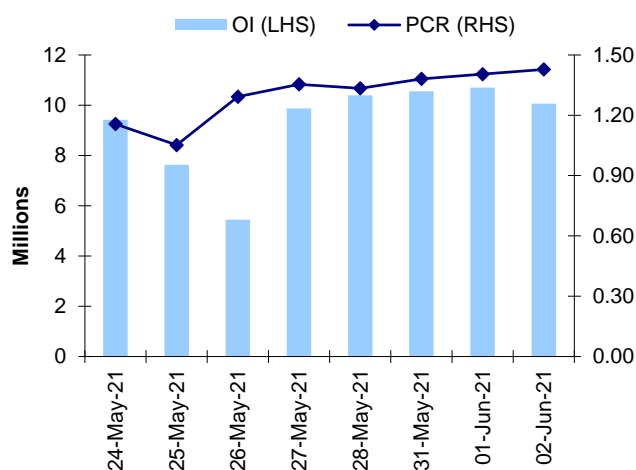
Stocks

- **Sector:** - Metal stocks traded positive.
- Market wide-open interest is 678,056Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AARTIIND	26.1%	10,20,850	-2.4%
MUTHOOTFIN	23.1%	30,93,000	8.1%
MOTHERSUMI	15.9%	3,34,95,000	13.4%
BHARATFORG	14.9%	78,63,000	4.6%
GUJGASLTD	13.9%	19,95,000	4.8%
MANAPPURAM	12.5%	3,00,24,000	1.9%
ITC	11.9%	17,77,92,000	-2.9%
PNB	11.9%	32,93,60,000	5.6%
PVR	11.6%	15,00,609	1.0%
NAM-INDIA	11.2%	22,86,400	1.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BANDHANBNK	-12.9%	1,85,92,200	2.9%
ASIANPAINT	-8.8%	44,67,300	-0.9%
CHOLAFIN	-7.4%	93,27,500	2.1%
BPCL	-7.0%	3,73,48,200	0.8%
TITAN	-6.8%	41,28,750	-0.4%
BEL	-6.4%	3,93,56,600	2.3%
IRCTC	-6.4%	10,07,825	1.2%
JUBLFOOD	-5.9%	12,27,000	-0.4%
ASHOKLEY	-5.7%	3,56,62,500	2.0%
GODREJCP	-5.5%	41,32,000	0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIENT	2,45,41,949	3,69,793	1,547
RELIANCE	1,13,66,816	2,47,642	2,201
ITC	9,66,54,991	2,03,044	209
PNB	39,71,67,134	1,72,531	44
SBIN	3,86,57,806	1,68,149	437
TATASTEEL	1,28,62,591	1,43,556	1,124
ICICIBANK	1,60,25,108	1,03,386	648
HDFC	35,51,619	90,592	2,562
LUPIN	71,60,455	89,387	1,247

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	CE	3.7	118	264,41,800
ITC	220	CE	1.5	205	400,54,400
TATAPOWER	110	CE	4.2	107	319,07,250
HEROMOTOCO	3,100	CE	47.0	2,989	7,84,800
M&M	850	CE	10.0	811	17,86,400
M&M	800	CE	28.0	811	16,35,200
HINDALCO	400	CE	15.1	401	51,19,150
COALINDIA	150	CE	6.1	150	89,25,000
ONGC	125	CE	2.3	118	92,78,500
RELIANCE	2,200	CE	68.3	2,207	46,68,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	200	PE	2.9	205	1,34,84,800
RELIANCE	2,000	PE	9.5	2,207	19,40,750
ITC	210	PE	8.5	205	1,09,18,400
RELIANCE	2,100	PE	24.2	2,207	15,76,750
SBIN	400	PE	4.1	435	51,49,500
ITC	205	PE	5.1	205	83,00,800
TCS	3,000	PE	16.9	3,143	3,34,800
TCS	3,100	PE	45.6	3,143	3,10,200
LUPIN	1,200	PE	19.3	1,252	3,37,450
KOTAKBANK	1,800	PE	52.4	1,793	5,30,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MUTHOOTFIN	1,460	CE	1,91,250	25400%	42.2
MUTHOOTFIN	1,560	CE	1,19,250	3875%	16.3
NMDC	192	CE	1,20,600	1700%	5.8
MUTHOOTFIN	1,420	CE	1,97,250	912%	59.4
ADANIPTS	960	CE	1,08,750	770%	4.8
MUTHOOTFIN	1,500	CE	5,84,250	671%	29.0
MARICO	550	CE	1,20,000	650%	1.1
IDFCFIRSTB	71	CE	11,97,000	600%	0.6
MOTHERSUMI	290	CE	43,89,000	560%	6.9
MOTHERSUMI	275	CE	9,87,000	453%	12.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIPTS	1,500	PE	6,16,000	20433%	49.9
ADANIPTS	1,480	PE	1,72,000	17100%	42.3
GUJGASLTD	540	PE	1,07,500	8500%	9.6
MUTHOOTFIN	1,340	PE	1,26,750	3280%	23.6
MOTHERSUMI	250	PE	22,01,500	2521%	5.1
ADANIPTS	1,460	PE	3,53,000	1976%	35.7
PNB	44	PE	24,00,000	1264%	2.7
MOTHERSUMI	245	PE	6,82,500	1200%	4.1
LUPIN	1,260	PE	1,22,400	1100%	46.4
PNB	46	PE	3,52,000	1000%	3.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	56,899	68.3
ITC	220	CE	28,896	1.5
RELIANCE	2,300	CE	24,479	32.0
ADANIPTS	1,600	CE	23,236	53.5
ADANIPTS	1,500	CE	19,317	100.7
MOTHERSUMI	260	CE	16,699	19.3
ITC	210	CE	15,858	3.3
BAJFINANCE	6,000	CE	15,596	146.4
MOTHERSUMI	280	CE	14,919	10.1
MUTHOOTFIN	1,400	CE	14,315	69.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	14,136	24.2
RELIANCE	2,000	PE	10,283	9.5
ITC	200	PE	7,562	2.9
RELIANCE	2,160	PE	6,311	43.2
ADANIPTS	1,400	PE	5,746	21.0
RELIANCE	2,060	PE	5,326	16.7
RELIANCE	2,200	PE	5,285	61.8
MOTHERSUMI	240	PE	4,800	3.2
RELIANCE	2,140	PE	4,371	36.0
ITC	210	PE	4,236	8.5

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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