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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	15,712	1,04,66,550	39,98,900	22.4	1.44	15080
PREVIOUS	15,617	1,00,64,250	44,79,200	40.75	1.43	
% CHANGE	0.61%	4.00%	-10.72%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to gain through the day.
- Nifty added 114 points to close at 15690.
- OI concentration seen in 16000CE and 15000PE
- Addition witnessed in 15200PE and in 16000CE.
- PCR OI stands at 1.44 compared to 1.43 in the previous trading session.
- Nifty to trade with a support of 15080.

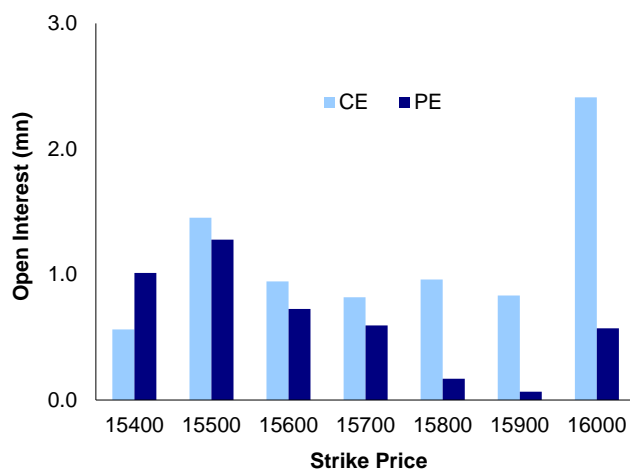
NIFTY LEVELS

15080 15201 15344 15425 15570 15725

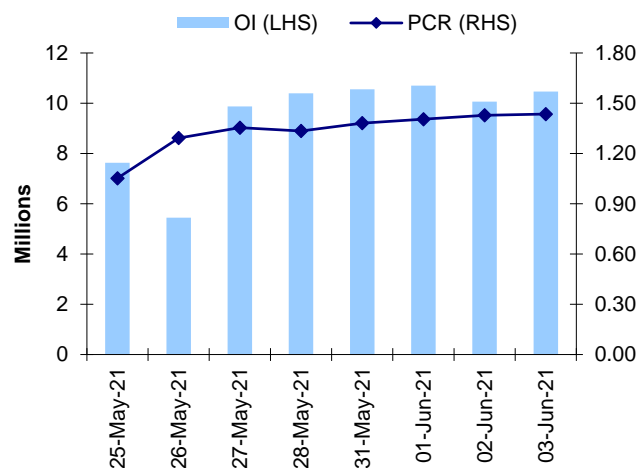
Stocks

- **Sector:** - Reality stocks traded positive.
- Market wide-open interest is 516,351Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ONGC	25.7%	6,49,18,700	4.0%
DEEPAKNTR	17.9%	25,46,500	-0.7%
TITAN	11.5%	46,05,375	6.7%
JUBLFOOD	11.3%	13,66,250	4.4%
MPHISIS	10.6%	4,59,550	0.6%
GODREJPROP	9.7%	17,50,450	1.1%
NAVINFLUOR	9.5%	3,25,125	-1.4%
TATACHEM	9.0%	89,44,000	2.2%
ESCORTS	8.7%	54,00,450	4.7%
IDEA	8.0%	67,31,90,000	6.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MARICO	-9.1%	66,20,000	1.1%
BANDHANBNK	-8.8%	1,69,54,200	1.9%
MUTHOOTFIN	-7.6%	28,56,750	6.8%
GUJGASLTD	-6.3%	18,70,000	2.5%
COFORGE	-6.0%	9,86,875	1.9%
TORNTPOWER	-5.1%	19,47,000	0.9%
BERGEPAIN	-5.1%	35,43,100	0.8%
BAJAJ-AUTO	-4.7%	16,76,500	-0.5%
AMBUJACEM	-4.5%	1,74,90,000	0.9%
ICICIPRULI	-4.5%	58,32,000	0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIENT	1,91,07,244	3,04,589	1,583
RELIANCE	1,10,64,116	2,45,789	2,210
SBIN	3,89,09,199	1,70,151	440
TATASTEEL	1,21,09,477	1,36,271	1,122
TITAN	72,21,910	1,20,366	1,691
PNB	26,51,27,956	1,17,180	44
ITC	4,66,57,520	97,689	209
HDFC	36,36,647	93,757	2,584
HDFCBANK	51,43,630	77,908	1,521

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	CE	6.0	123	255,71,700
ITC	220	CE	1.4	205	429,76,000
TATAPOWER	110	CE	4.2	108	328,92,750
M&M	850	CE	8.8	806	18,46,600
HEROMOTOCO	3,100	CE	58.6	3,024	7,86,000
M&M	800	CE	25.4	806	16,77,200
COALINDIA	150	CE	5.7	150	94,50,000
ONGC	125	CE	3.8	123	121,81,400
HINDALCO	400	CE	13.8	400	51,68,600
NTPC	115	CE	2.1	112	121,98,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	200	PE	2.8	205	1,44,32,000
ONGC	115	PE	1.3	123	48,81,800
RELIANCE	2,000	PE	9.8	2,213	19,21,000
RELIANCE	2,100	PE	24.7	2,213	18,83,750
ITC	210	PE	8.4	205	1,10,30,400
INDUSINDBK	1,000	PE	33.4	1,011	10,19,700
ONGC	110	PE	0.7	123	37,57,600
SBIN	400	PE	2.9	441	52,39,500
M&M	800	PE	19.4	806	4,41,700
ONGC	120	PE	2.7	123	33,41,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DLF	360	CE	4,58,700	631.6%	1.1
IBULHSGFIN	255	CE	2,38,700	600.0%	5.3
MOTHERSUMI	255	CE	11,55,000	587.5%	10.3
FEDERALBNK	102	CE	1,30,000	550.0%	0.6
HAVELLS	1,080	CE	3,04,500	534.4%	35.6
VOLTAS	1,200	CE	2,49,500	516.0%	11.2
DLF	325	CE	9,10,800	500.0%	5.1
LICHSGFIN	550	CE	10,22,000	461.5%	5.9
TITAN	1,720	CE	1,91,250	385.7%	38.0
TATACHEM	730	CE	7,65,000	375.2%	22.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MUTHOOTFIN	1,480	PE	1,14,750	15200%	40.8
MUTHOOTFIN	1,500	PE	3,15,000	10400%	49.4
VEDL	285	PE	1,42,600	4500%	15.2
VOLTAS	1,100	PE	1,22,500	3983%	33.5
TITAN	1,640	PE	2,80,500	2777%	27.6
ONGC	122	PE	8,16,200	2550%	3.9
MUTHOOTFIN	1,460	PE	1,13,250	1158%	33.4
LICHSGFIN	500	PE	1,64,000	925%	20.0
ONGC	120	PE	33,41,800	675%	2.7
VOLTAS	1,040	PE	1,42,000	593%	13.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	CE	42,458	34.6
RELIANCE	2,200	CE	29,448	73.1
TITAN	1,700	CE	24,716	46.3
RELIANCE	2,400	CE	23,041	16.2
RELIANCE	2,240	CE	21,610	54.9
BAJFINANCE	6,000	CE	17,834	169.2
RELIANCE	2,260	CE	14,329	47.4
SBIN	440	CE	13,547	14.7
RELIANCE	2,220	CE	13,530	63.4
MUTHOOTFIN	1,500	CE	12,853	65.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	14,321	59.8
RELIANCE	2,100	PE	12,955	24.7
RELIANCE	2,000	PE	10,316	9.8
INDUSINDBK	1,000	PE	6,520	33.4
RELIANCE	2,160	PE	6,468	42.6
RELIANCE	2,180	PE	6,070	50.4
TITAN	1,600	PE	5,710	17.6
ADANIANT	1,500	PE	5,672	38.6
INDUSINDBK	900	PE	5,652	7.4
SBIN	400	PE	5,163	2.9

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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