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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	15,858	93,32,200	52,08,650	24.1	1.32	15290
PREVIOUS	15,742	92,98,950	53,49,250	19.55	1.28	
% CHANGE	0.74%	0.36%	-2.63%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to gain through the day.
- Nifty added 112 points to close at 15834.
- OI concentration seen in 16000CE and 15500PE
- Addition witnessed in 15600PE and Reduction in 15700CE.
- PCR OI stands at 1.32 compared to 1.28 in the previous trading session.
- Nifty to trade with a support of 15290.

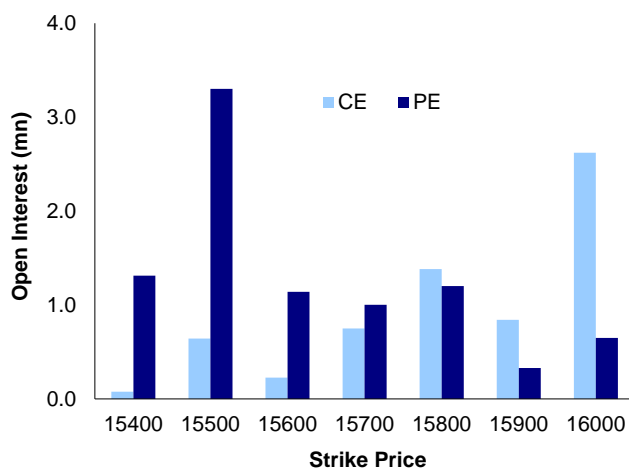
NIFTY LEVELS

15290 15449 15556 15669 15794 15902

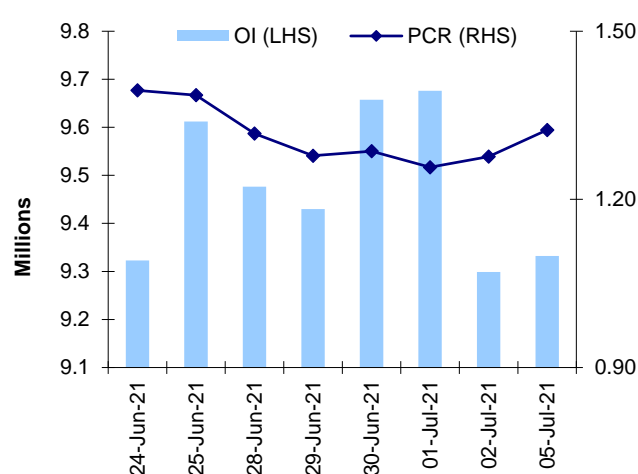
Stocks

- **Sector:-** Reality stocks traded positive.
- Market wide-open interest is 673,475Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NMDC	24.8%	8,07,28,300	-4.2%
MFSL	16.9%	30,42,000	-0.3%
BOSCHLTD	15.7%	1,45,750	2.3%
IRCTC	15.5%	21,84,000	5.5%
AARTIIND	12.3%	30,15,800	-1.5%
IBULHSGFIN	12.3%	3,52,34,600	4.8%
TRENT	11.5%	10,01,225	0.2%
GODREJPROP	11.0%	21,67,100	4.0%
IDEA	10.3%	74,10,90,000	3.4%
BRITANNIA	10.1%	23,34,200	-0.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HAVELLS	-8.3%	58,04,000	3.7%
NTPC	-6.5%	4,49,44,500	0.9%
MGL	-5.4%	23,10,000	1.2%
HDFCBANK	-5.2%	2,41,88,450	1.0%
JUBLFOOD	-4.9%	14,22,000	-0.1%
NATIONALUM	-4.4%	8,44,05,000	3.1%
COALINDIA	-4.2%	5,78,63,400	1.5%
NAVINFLUOR	-4.0%	4,40,100	0.6%
RELIANCE	-3.7%	4,25,88,000	1.0%
ICICIBANK	-3.6%	6,99,31,125	1.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIENT	1,22,39,845	1,70,281	1,394
RELIANCE	54,00,604	1,15,873	2,150
TATASTEEL	76,79,900	88,178	1,157
TATAPOWER	6,16,06,669	77,214	126
SBIN	1,64,83,761	70,641	433
TCS	19,72,858	65,936	3,321
TATAMOTORS	1,83,99,524	63,873	346
HDFCBANK	36,86,941	55,217	1,495
SAIL	4,13,71,708	51,877	126

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	1.9	118	227,37,300
M&M	800	CE	14.9	786	27,06,900
HEROMOTOCO	3,000	CE	42.1	2,919	9,30,600
HINDALCO	390	CE	12.5	391	58,54,450
COALINDIA	150	CE	4.3	150	102,73,200
RELIANCE	2,200	CE	37.0	2,156	65,47,750
RELIANCE	2,300	CE	16.0	2,156	65,20,000
CIPLA	1,000	CE	16.3	979	13,82,550
MARUTI	8,000	CE	61.3	7,639	2,76,000
AXISBANK	780	CE	10.5	762	44,41,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,900	PE	60.1	2,919	4,09,800
TCS	3,200	PE	38.2	3,330	6,98,100
MARUTI	7,000	PE	21.1	7,639	1,47,500
ITC	200	PE	2.0	205	1,36,19,200
HDFCBANK	1,500	PE	26.2	1,503	16,51,100
KOTAKBANK	1,700	PE	24.6	1,735	14,98,400
RELIANCE	2,100	PE	25.6	2,156	28,25,250
TCS	3,300	PE	76.7	3,330	5,32,200
RELIANCE	2,000	PE	6.5	2,156	25,65,750
TATAPOWER	120	PE	2.5	127	70,20,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NMDC	177	CE	4,75,700	70.0	6.2
MUTHOOTFIN	1,580	CE	1,17,750	38.3	49.9
MUTHOOTFIN	1,560	CE	5,27,250	7.7	58.5
ADANIANT	1,780	CE	1,51,000	4.2	6.0
HINDALCO	405	CE	6,70,800	3.9	6.6
NAUKRI	5,600	CE	1,08,500	3.7	180.4
GODREJCP	930	CE	1,15,000	3.6	26.9
AMBUJACEM	320	CE	2,76,000	3.4	23.7
ADANIANT	1,400	CE	4,40,000	3.1	80.5
IRCTC	2,240	CE	1,18,625	2.7	54.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

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NMDC	177	CE	4,75,700	70.0	6.2
MUTHOOTFIN	1,580	CE	1,17,750	38.3	49.9
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ADANIANT	1,780	CE	1,51,000	4.2	6.0
HINDALCO	405	CE	6,70,800	3.9	6.6
NAUKRI	5,600	CE	1,08,500	3.7	180.4
GODREJCP	930	CE	1,15,000	3.6	26.9
AMBUJACEM	320	CE	2,76,000	3.4	23.7
ADANIANT	1,400	CE	4,40,000	3.1	80.5
IRCTC	2,240	CE	1,18,625	2.7	54.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	20,352	37.0
IRCTC	2,200	CE	13,103	69.9
SBIN	430	CE	12,455	14.4
HDFCBANK	1,500	CE	11,421	29.7
RELIANCE	2,300	CE	10,913	16.0
RELIANCE	2,160	CE	9,410	51.2
RELIANCE	2,140	CE	9,266	60.4
RELIANCE	2,100	CE	8,785	82.7
MARUTI	8,000	CE	8,455	61.3
TATAPOWER	130	CE	8,302	4.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	10,154	25.6
RELIANCE	2,000	PE	9,579	6.5
ADANIANT	1,300	PE	4,911	40.4
HDFCBANK	1,500	PE	4,729	26.2
RELIANCE	2,060	PE	4,382	14.3
RELIANCE	2,040	PE	4,224	10.7
SBIN	420	PE	3,780	5.9
RELIANCE	2,140	PE	3,735	43.4
RELIANCE	2,120	PE	3,730	34.0
MARUTI	7,600	PE	3,397	154.9

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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