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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	15,701	1,05,24,300	39,44,300	30.85	1.41	15080
PREVIOUS	15,712	1,04,66,550	39,98,900	22.4	1.44	
% CHANGE	-0.07%	0.55%	-1.37%	-	-	

OUTLOOK

Nifty

- Nifty opened on a flat note and traded with a negative bias through the day.
- Nifty lost 20 points to close at 15670.
- OI concentration seen in 16000CE and 15000PE
- Addition witnessed in 15000PE and in 16000CE.
- PCR OI stands at 1.41 compared to 1.44 in the previous trading session.
- Nifty to trade with a support of 15080.

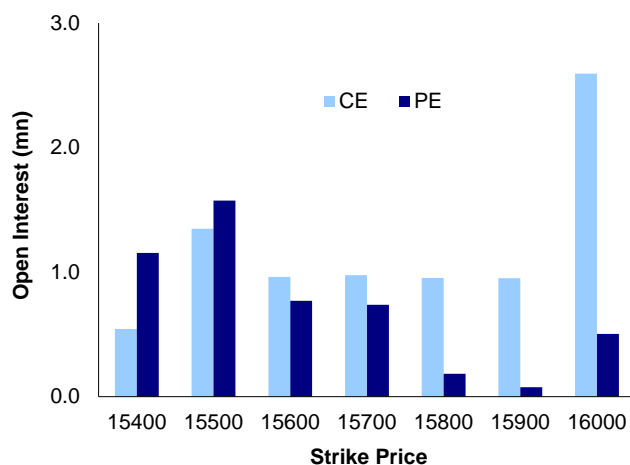
NIFTY LEVELS

15080 15201 15344 15425 15570 15725

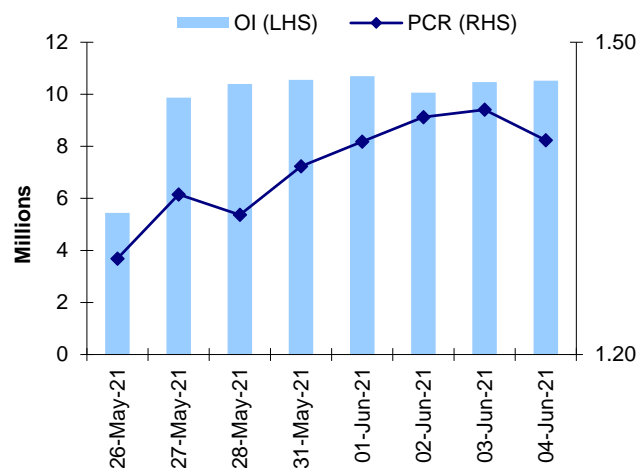
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide-open interest is 626,051Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IBULHSGFIN	42.07%	3,93,39,000	14.23%
LTTTS	24.84%	4,64,400	0.71%
BHARATFORG	23.36%	1,02,01,500	7.90%
UBL	22.73%	14,77,700	5.51%
RBLBANK	20.65%	2,84,17,100	-1.87%
LICHSGFIN	19.39%	90,64,000	6.12%
IGL	16.63%	77,81,125	-0.43%
ICICIGI	14.54%	12,52,050	-1.85%
BHEL	14.42%	10,67,95,500	2.14%
L&TFH	10.70%	5,88,09,160	4.39%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MARICO	-14.0%	56,92,000	-1.9%
LTI	-8.4%	5,58,900	0.5%
DABUR	-7.5%	98,01,250	0.6%
TITAN	-7.5%	42,61,875	-0.7%
COFORGE	-7.0%	9,17,350	1.4%
PNB	-6.9%	32,40,80,000	-1.4%
BAJAJ-AUTO	-5.1%	15,90,750	-0.5%
BALKRISIND	-5.1%	11,61,200	-0.3%
INDUSINDBK	-4.4%	1,62,35,100	0.4%
BAJFINANCE	-4.3%	37,52,000	1.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIEN	2,11,02,075	3,49,948	1,701
BHARATFORG	2,20,14,361	1,61,623	751
SBIN	3,68,98,769	1,60,971	434
RELIANCE	66,77,278	1,46,745	2,191
TATAMOTORS	4,12,78,749	1,36,357	335
LICHSGFIN	2,33,67,435	1,22,565	530
TATASTEEL	97,13,347	1,08,420	1,121
ICICIBANK	1,51,11,572	97,423	643
HDFC	35,93,742	93,816	2,619

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	CE	7.6	126	249,71,100
ITC	220	CE	1.2	204	429,18,400
TATAPOWER	110	CE	3.9	107	339,99,750
M&M	820	CE	18.6	809	18,85,800
HEROMOTOCO	3,100	CE	67.9	3,056	7,81,800
M&M	850	CE	9.9	809	18,21,400
HINDALCO	400	CE	11.6	396	58,52,300
ONGC	130	CE	3.2	126	139,06,200
M&M	800	CE	27.4	809	16,64,600
NTPC	115	CE	2.1	112	121,29,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	115	PE	0.9	126	77,84,700
ONGC	120	PE	1.8	126	60,29,100
ITC	200	PE	2.5	204	1,50,65,600
HEROMOTOCO	3000	PE	57.9	3,056	2,73,600
RELIANCE	2100	PE	26.0	2,195	21,97,750
INDUSINDBK	1000	PE	31.3	1,013	10,73,700
RELIANCE	2000	PE	10.0	2,195	19,37,750
COALINDIA	140	PE	1.0	154	30,95,400
HEROMOTOCO	2900	PE	27.6	3,056	2,12,400
SBIN	400	PE	3.2	436	49,62,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACHEM	840	CE	1,96,000	19500%	5.4
IBULHSGFIN	265	CE	6,32,400	3980%	16.3
UBL	1,500	CE	2,43,600	3064%	7.7
HINDPETRO	340	CE	2,18,700	1057%	1.3
BHARATFORG	770	CE	2,35,500	1021%	25.6
BHARATFORG	790	CE	1,69,500	927%	18.4
BHARATFORG	780	CE	4,99,500	851%	21.9
BHARATFORG	810	CE	1,99,500	850%	13.0
BHARATFORG	760	CE	5,07,000	814%	29.7
NMDC	202	CE	1,80,900	800%	6.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIANT	1,700	PE	3,32,000	8200%	82.2
ITC	165	PE	1,95,200	6000%	0.3
HINDPETRO	295	PE	1,51,200	5500%	6.3
BHARATFORG	720	PE	2,40,000	5233%	16.4
IBULHSGFIN	250	PE	19,96,400	4500%	10.6
LICHSGFIN	510	PE	2,48,000	4033%	11.9
MCDOWELL-N	640	PE	1,01,250	3950%	23.0
LICHSGFIN	520	PE	3,16,000	3850%	15.8
ADANIANT	1,660	PE	1,74,000	2800%	64.5
ADANIANT	1,680	PE	1,34,000	2580%	73.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	CE	21,670	26.3
RELIANCE	2,200	CE	18,597	61.0
BAJFINANCE	6,000	CE	17,338	195.2
ADANIANT	1,700	CE	16,770	87.9
BHARATFORG	800	CE	13,746	15.8
IBULHSGFIN	250	CE	13,315	23.6
BHARATFORG	750	CE	13,035	34.1
HDFC	2,600	CE	12,067	75.3
SBIN	440	CE	11,270	12.1
BAJFINANCE	6,200	CE	11,209	112.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	8,758	26.0
RELIANCE	2,000	PE	8,195	10.0
RELIANCE	2,200	PE	7,784	65.3
ADANIANT	1,600	PE	6,076	41.2
ADANIANT	1,500	PE	5,189	18.2
SBIN	430	PE	4,916	11.1
SBIN	420	PE	4,493	7.4
BHARATFORG	700	PE	4,283	10.7
BAJFINANCE	5,900	PE	4,225	144.1
BAJFINANCE	5,800	PE	4,099	106.6

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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