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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	15,879	1,20,79,350	28,97,150	10	1.34	15200
PREVIOUS	15,833	1,16,04,750	56,70,150	21.65	1.40	
% CHANGE	0.29%	4.09%	-48.91%	-		

OUTLOOK

Nifty

- Nifty opened positive and continued to trade with a positive bias through the day.
- Nifty added 57 points to close at 15869.
- OI concentration seen in 16000CE and 15500PE
- Addition witnessed in 16300CE and 15900PE.
- PCR OI stands at 1.34 compared to 1.40 in the previous trading session.
- Nifty to trade with a support of 15200.

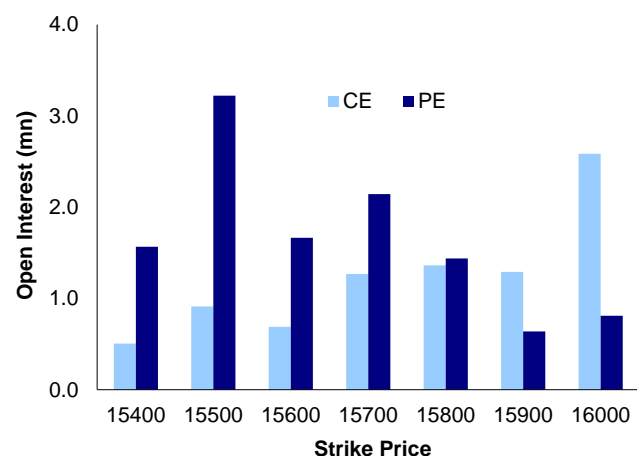
NIFTY LEVELS

15200 15344 15425 15570 15725 15880

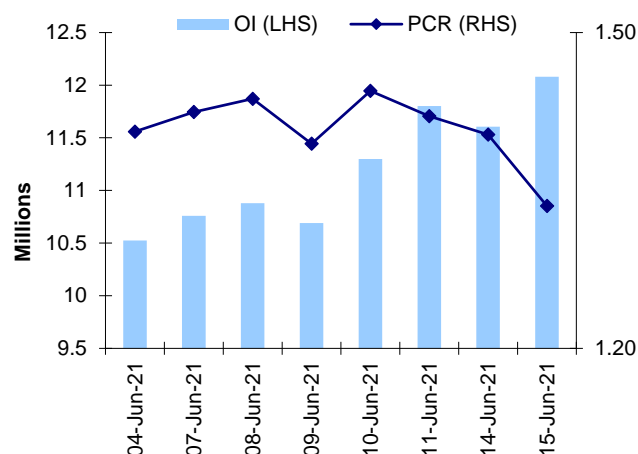
Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide-open interest is 745,576Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GUJGASLTD	69.6%	30,06,250	7.8%
GMRINFRA	20.1%	10,73,70,000	14.4%
IRCTC	10.9%	20,16,300	1.6%
BHEL	10.3%	10,74,57,000	3.3%
ADANIPTS	10.2%	9,68,60,000	-0.9%
RAMCOCEM	10.2%	19,63,500	3.1%
ESCORTS	9.2%	67,78,200	-0.5%
HAVELLS	8.9%	57,56,500	-0.2%
JUBLFOOD	6.9%	15,37,750	-0.7%
SIEMENS	6.7%	10,47,200	-0.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	-7.5%	6,11,000	3.3%
IBULHSGFIN	-7.4%	2,62,60,100	3.4%
PIDILITIND	-6.4%	27,00,000	1.0%
TATACHEM	-5.9%	80,15,000	0.8%
LTTS	-5.8%	4,86,600	-0.1%
DLF	-5.7%	3,69,46,800	3.2%
GODREJCP	-5.5%	34,02,000	1.4%
TORNTPHARM	-3.8%	7,39,500	-1.7%
HINDALCO	-3.8%	2,45,70,200	-1.0%
MINDTREE	-3.5%	17,50,000	0.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIPT	2,23,20,542	3,40,553	1,539
RELIANCE	70,02,898	1,58,086	2,250
TATAMOTORS	3,55,26,159	1,26,511	353
TATASTEEL	97,68,102	1,14,899	1,174
BHEL	15,77,19,401	1,10,705	70
ZEEL	4,40,25,606	1,00,412	230
SAIL	5,41,48,549	74,901	137
AXISBANK	96,86,490	72,340	751
ICICIBANK	1,10,39,987	70,878	645

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	1.7	118	336,98,400
POWERGRID	250	CE	6.5	248	75,32,000
ONGC	120	CE	6.6	126	244,16,700
ONGC	130	CE	2.3	126	223,45,400
HEROMOTOCO	3,100	CE	32.6	3,013	10,66,500
HINDALCO	400	CE	7.2	391	64,69,350
COALINDIA	170	CE	1.7	158	150,19,200
ITC	220	CE	0.8	207	384,67,200
GAIL	170	CE	3.2	164	76,12,800
COALINDIA	160	CE	3.8	158	136,87,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	PE	1.1	126	82,31,300
ITC	200	PE	1.1	207	1,26,68,800
COALINDIA	150	PE	1.7	158	45,52,800
COALINDIA	145	PE	1.0	158	43,68,000
TATAMOTORS	330	PE	3.7	353	62,78,550
ASIANPAINT	3,000	PE	40.9	3,043	2,96,400
RELIANCE	2,100	PE	10.6	2,252	22,79,250
INDUSINDBK	1,000	PE	12.3	1,037	12,45,600
SBIN	420	PE	6.1	430	54,90,000
SBIN	400	PE	2.2	430	54,58,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GMRINFRA	34	CE	35,55,000	888%	0.8
GUJGASLTD	700	CE	3,81,250	724%	7.9
GMRINFRA	33	CE	62,55,000	613%	1.0
GUJGASLTD	670	CE	1,67,500	605%	14.3
ZEEL	265	CE	2,25,000	582%	1.9
GUJGASLTD	660	CE	2,46,250	497%	18.1
POWERGRID	290	CE	1,16,000	480%	0.7
ASIANPAINT	3,060	CE	1,40,700	433%	52.6
COALINDIA	192	CE	5,12,400	430%	0.3
GUJGASLTD	680	CE	1,70,000	423%	11.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GMRINFRA	30	PE	29,70,000	13100%	1.3
GMRINFRA	29	PE	21,82,500	9600%	0.9
ZEEL	235	PE	2,34,000	3800%	11.7
MARICO	500	PE	3,96,000	2729%	6.7
ASIANPAINT	3,000	PE	2,96,400	998%	40.9
GMRINFRA	28	PE	34,87,500	933%	0.6
GUJGASLTD	620	PE	2,56,250	632%	8.6
ZEEL	230	PE	9,78,000	472%	8.7
GUJGASLTD	610	PE	1,40,000	433%	6.2
DABUR	570	PE	1,06,250	372%	6.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	CE	55,421	34.9
RELIANCE	2,260	CE	34,415	50.5
RELIANCE	2,400	CE	19,687	13.4
RELIANCE	2,280	CE	19,321	42.3
RELIANCE	2,240	CE	18,614	59.5
TATAMOTORS	360	CE	15,754	9.2
ADANI PORTS	800	CE	14,660	25.4
AXISBANK	750	CE	14,347	15.8
TATASTEEL	1,200	CE	14,232	19.2
ASIANPAINT	3,000	CE	12,881	83.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	13,365	30.2
RELIANCE	2,240	PE	8,508	47.1
RELIANCE	2,100	PE	8,122	10.6
RELIANCE	2,260	PE	7,383	58.0
BAJFINANCE	6,000	PE	6,598	87.0
BAJFINANCE	6,200	PE	5,695	165.6
RELIANCE	2,220	PE	5,496	37.6
ADANIEMENT	1,400	PE	5,328	31.5
ADANIEMENT	1,500	PE	5,114	63.7
ADANI PORTS	700	PE	4,916	16.5

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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