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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	15,692	99,03,150	58,26,850	1.15	0.91	15200
PREVIOUS	15,790	1,07,36,700	46,54,950	23.2	1.21	
% CHANGE	-0.62%	-7.76%	25.18%	-		

OUTLOOK

Nifty

- Nifty opened on a gap-down and remained volatile.
- Nifty lost 76 points to close at 15691.
- OI concentration seen in 15800CE and 15000PE
- Activity witnessed in 15700CE and 15000PE.
- PCR OI stands at 0.91 compared to 1.21 in the previous trading session.
- Nifty to trade with a support of 15200.

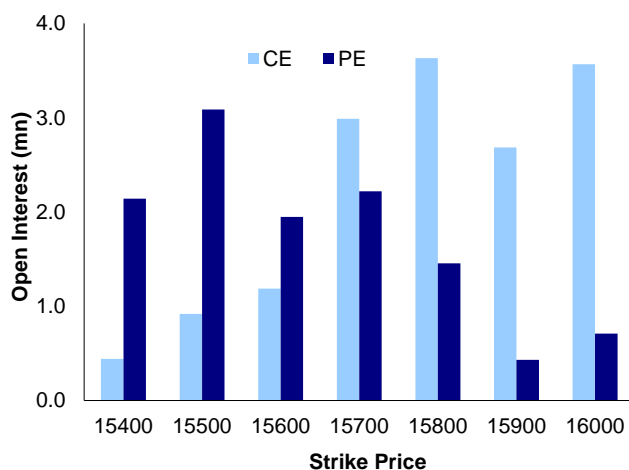
NIFTY LEVELS

15200 15344 15425 15570 15725 15880

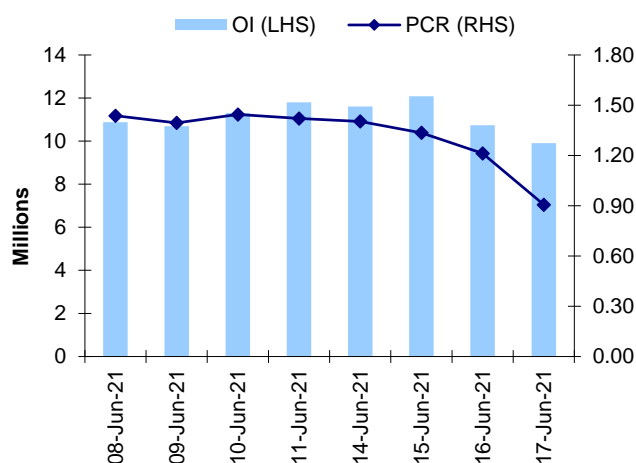
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide-open interest is 605,766Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SUNTV	18.1%	1,41,76,500	0.5%
UBL	17.3%	18,81,600	2.3%
MFSL	15.8%	26,40,300	-1.7%
TRENT	15.1%	10,96,200	0.5%
GUJGASLTD	14.6%	31,68,750	3.7%
LICHSGFIN	12.4%	1,44,28,000	-2.6%
ASHOKLEY	11.3%	4,25,70,000	-3.7%
BOSCHLTD	11.3%	1,03,400	-2.7%
MARICO	10.2%	58,28,000	2.4%
M&MFIN	8.4%	4,53,88,000	-4.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAVINFLUOR	-9.4%	3,29,850	0.5%
TORNTPHARM	-8.4%	7,12,250	2.2%
MRF	-7.7%	45,900	0.1%
JUBLFOOD	-7.6%	14,03,250	0.7%
ESCORTS	-7.4%	58,61,350	-2.2%
MGL	-6.1%	19,17,600	-0.3%
BHEL	-5.8%	10,50,84,000	-2.2%
TATAPOWER	-5.6%	13,75,85,250	-1.6%
ADANIPTS	-5.5%	8,56,23,750	-8.5%
ICICIPRULI	-5.3%	42,79,500	2.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIPT	2,79,26,070	3,83,854	1,368
TATASTEEL	1,62,07,687	1,80,246	1,104
RELIANCE	72,66,765	1,60,772	2,216
TATAMOTORS	2,92,36,974	1,01,673	346
SBIN	2,30,48,331	97,260	420
TATAPOWER	7,38,01,920	92,002	124
SAIL	6,24,23,773	81,149	128
TCS	22,73,413	74,921	3,318
HDFCBANK	46,41,901	68,284	1,466

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	1.3	118	336,81,300
POWERGRID	250	CE	3.8	240	97,36,000
ONGC	130	CE	1.7	125	219,52,700
M&M	820	CE	9.5	806	22,49,800
HINDALCO	400	CE	1.9	369	70,11,150
COALINDIA	160	CE	1.4	152	152,16,600
HEROMOTOCO	3,100	CE	10.9	2,919	8,43,300
COALINDIA	170	CE	0.7	152	129,94,800
ITC	220	CE	0.5	206	354,24,000
HEROMOTOCO	3,000	CE	20.5	2,919	7,64,100

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	200	PE	0.9	206	1,18,94,400
ASIANPAINT	3,000	PE	28.0	3,059	3,03,600
HEROMOTOCO	2,800	PE	15.6	2,919	2,57,100
TATAMOTORS	330	PE	3.8	346	56,28,750
ASIANPAINT	2,900	PE	8.7	3,059	2,64,600
RELIANCE	2,100	PE	10.6	2,221	22,07,500
COALINDIA	150	PE	2.1	152	37,12,800
HEROMOTOCO	2,900	PE	36.6	2,919	2,31,000
SBIN	400	PE	2.7	421	52,51,500
ITC	205	PE	2.3	206	96,64,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MARICO	535	CE	1,24,000	6100%	3.5
MCDOWELL-N	690	CE	1,60,000	1180%	5.2
HINDALCO	375	CE	3,13,900	873%	6.8
ASHOKLEY	122	CE	5,08,500	528%	3.1
TRENT	900	CE	5,98,850	404%	11.5
LICHSGFIN	490	CE	8,62,000	384%	9.9
VOLTAS	1,020	CE	2,33,500	268%	26.9
HEROMOTOCO	2,950	CE	1,24,800	259%	33.0
SUNTV	540	CE	4,63,500	197%	11.6
HINDALCO	370	CE	5,39,650	192%	9.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDPETRO	310	PE	11,47,500	1317%	7.0
MARICO	510	PE	3,58,000	1179%	5.6
MCDOWELL-N	660	PE	1,62,500	519%	11.8
AMBUJACEM	345	PE	1,62,000	440%	7.0
WIPRO	570	PE	3,16,800	350%	16.3
TATACONSUM	740	PE	1,47,150	304%	10.4
ADANIANT	700	PE	1,29,000	291%	3.1
BATAINDIA	1,640	PE	1,02,300	114%	14.8
ADANIANT	900	PE	3,09,000	110%	7.6
GUJGASLTD	650	PE	1,12,500	105%	12.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	CE	35,210	23.2
RELIANCE	2,240	CE	25,686	41.5
RELIANCE	2,200	CE	24,339	60.3
TCS	3,300	CE	23,294	58.9
INFY	1,500	CE	23,197	18.4
RELIANCE	2,260	CE	19,401	34.6
RELIANCE	2,220	CE	19,380	49.9
TCS	3,350	CE	15,243	36.6
RELIANCE	2,280	CE	12,455	28.5
ASIANPAINT	3,100	CE	11,879	35.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ADANIANT	1,300	PE	14,870	53.5
RELIANCE	2,200	PE	14,793	38.4
ADANIANT	1,200	PE	12,223	31.3
RELIANCE	2,100	PE	9,617	10.6
BAJFINANCE	6,000	PE	8,832	101.3
ADANIANT	1,100	PE	8,354	19.4
ADANIANT	1,400	PE	7,971	92.9
RELIANCE	2,180	PE	6,965	30.1
TATASTEEL	1,100	PE	6,511	28.1
RELIANCE	2,160	PE	6,225	23.2

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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