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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	15,206	99,34,275	64,21,350	31.2	1.24	14750
PREVIOUS	14,933	1,04,33,325	50,54,300	27.25	1.12	
% CHANGE	1.83%	-4.78%	27.05%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and continued to gain through the day.
- Nifty added 269 points to close at 15175.
- OI concentration seen in 15500CE and 14000PE
- Addition witnessed in 15700CE and in 15000PE.
- PCR OI stands at 1.24 compared to 1.12 in the previous trading session.
- Nifty to trade with a support of 14750.

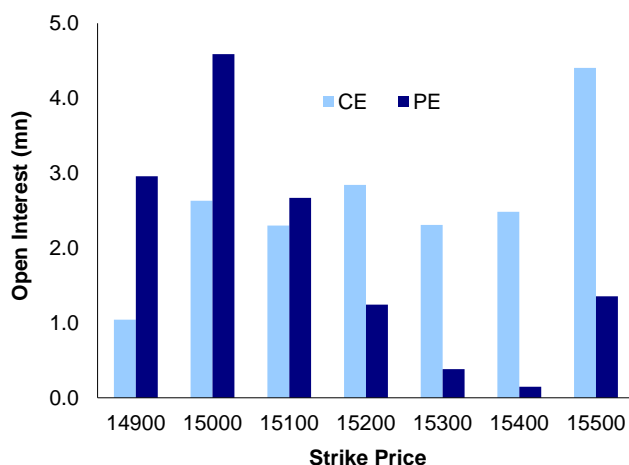
NIFTY LEVELS

14750 14881 14956 15074 15155 1589

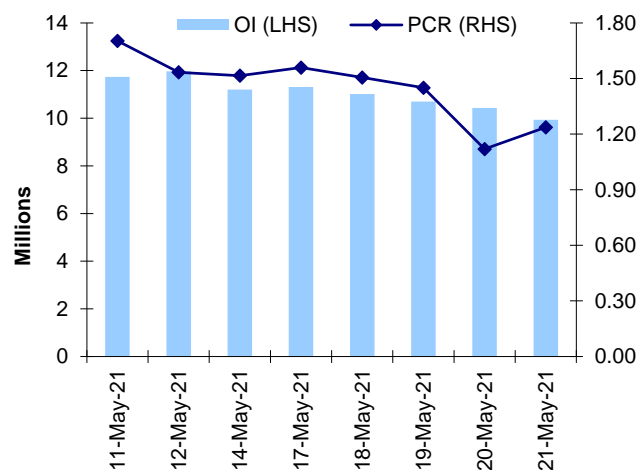
Stocks

- **Sector:-** Banking and Financial stocks traded positive.
- Market wide-open interest is 620,576Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	27.0%	4,17,625	1.2%
GUJGASLTD	19.2%	14,35,000	0.0%
BANKBARODA	18.4%	19,08,15,300	5.6%
SBIN	17.1%	13,20,09,000	4.3%
TORNTPOWER	16.8%	30,48,000	4.6%
ICICIBANK	10.0%	7,52,01,500	3.9%
IGL	9.4%	65,34,000	0.0%
CANBK	9.3%	6,10,14,600	3.7%
RECLTD	7.3%	1,53,06,000	2.4%
ESCORTS	7.0%	34,32,550	-0.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COFORGE	-9.6%	17,27,500	0.2%
CIPLA	-8.2%	1,24,62,450	0.3%
JINDALSTEL	-7.5%	3,61,85,000	0.5%
BHEL	-6.9%	10,58,82,000	-0.5%
NAVINFLUOR	-6.1%	4,14,450	0.3%
LALPATHLAB	-6.0%	5,60,500	-0.8%
ONGC	-5.8%	4,43,67,400	0.8%
PNB	-5.7%	29,79,36,000	1.5%
MARUTI	-5.4%	25,12,800	1.1%
TRENT	-5.1%	9,99,775	1.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	19,28,10,772	7,58,748	401
TATASTEEL	1,41,04,926	1,57,280	1,113
ICICIBANK	2,39,75,898	1,52,549	642
HDFCBANK	96,70,823	1,42,871	1,497
TATAMOTORS	4,03,58,753	1,26,247	313
AXISBANK	1,58,83,692	1,14,548	731
ADANIENT	83,14,215	1,09,380	1,315
BANKBARODA	13,68,79,510	1,08,436	81
RELIANCE	49,77,555	99,544	2,003

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	115	CE	1.1	113	155,84,800
BOSCHLTD	16,000	CE	122.8	15,294	47,300
ONGC	120	CE	0.4	113	152,22,900
POWERGRID	240	CE	1.1	229	68,92,000
BOSCHLTD	17,000	CE	30.7	15,294	30,750
COALINDIA	160	CE	0.5	147	94,79,400
IOC	110	CE	0.7	105	138,25,500
ITC	220	CE	0.5	210	138,59,200
MARUTI	7,000	CE	36.7	6,828	3,59,800
ITC	210	CE	2.4	210	133,79,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	5,000	PE	11.8	5,237	2,23,625
CIPLA	900	PE	3.6	928	8,26,800
M&M	800	PE	4.5	820	6,83,900
ASIANPAINT	2,700	PE	6.2	2,842	3,21,600
HINDALCO	370	PE	2.4	391	19,41,450
ITC	200	PE	0.3	210	53,56,800
IBULHSGFIN	200	PE	1.6	216	12,64,800
TATASTEEL	1,000	PE	1.5	1,114	16,17,550
HINDALCO	380	PE	4.9	391	16,40,450
AXISBANK	700	PE	1.8	734	21,18,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDPETRO	310	CE	4,26,600	2533%	0.6
HINDPETRO	295	CE	2,80,800	1056%	1.3
PVR	1,260	CE	1,34,717	373%	24.6
BERGEPAIN	840	CE	1,11,100	359%	3.3
PFC	124	CE	2,48,000	300%	1.0
ONGC	112	CE	9,24,000	275%	2.3
PEL	1,750	CE	1,80,950	189%	31.9
HINDPETRO	285	CE	8,64,000	188%	2.7
BERGEPAIN	810	CE	1,04,500	188%	10.0
IOC	119	CE	4,87,500	178%	0.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	215	PE	2,91,400	4600%	6.1
PFC	114	PE	2,66,600	4200%	0.8
HINDPETRO	275	PE	3,61,800	3250%	4.4
HINDPETRO	280	PE	10,63,800	3183%	7.4
INDUSINDBK	1,020	PE	1,10,700	1657%	20.4
SBIN	405	PE	6,76,500	1511%	11.5
M&M	810	PE	1,49,100	788%	8.1
TORNTPOWER	450	PE	1,59,000	783%	8.6
TORNTPOWER	440	PE	1,29,000	682%	5.1
TORNTPOWER	430	PE	1,00,500	509%	3.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	400	CE	1,07,847	12.3
SBIN	390	CE	52,919	17.9
SBIN	410	CE	45,136	7.9
SBIN	420	CE	41,364	4.9
RELIANCE	2,000	CE	28,402	23.1
SBIN	395	CE	22,902	14.9
ICICIBANK	640	CE	20,416	10.3
SBIN	405	CE	18,540	9.9
HDFCBANK	1,500	CE	17,235	18.4
SBIN	450	CE	17,161	1.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	380	PE	28,855	2.5
SBIN	390	PE	28,075	4.9
SBIN	370	PE	20,107	1.3
SBIN	360	PE	17,869	0.9
SBIN	385	PE	16,417	3.5
SBIN	350	PE	15,800	0.6
SBIN	400	PE	13,358	9.0
SBIN	375	PE	12,058	1.8
RELIANCE	2,000	PE	10,632	18.1
ICICIBANK	630	PE	8,627	2.8

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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