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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	15,786	94,29,750	59,39,850	37.6	1.28	15290
PREVIOUS	15,855	94,76,400	43,46,150	40.95	1.32	
% CHANGE	-0.44%	-0.49%	36.67%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and remained range bound with a negative bias.
- Nifty lost 66 points to close at 15748.
- OI concentration seen in 16000CE and 15500PE
- Addition witnessed in 15800CE and 15500PE.
- PCR OI stands at 1.28 compared to 1.32 in the previous trading session.
- Nifty to trade with a support of 15290.

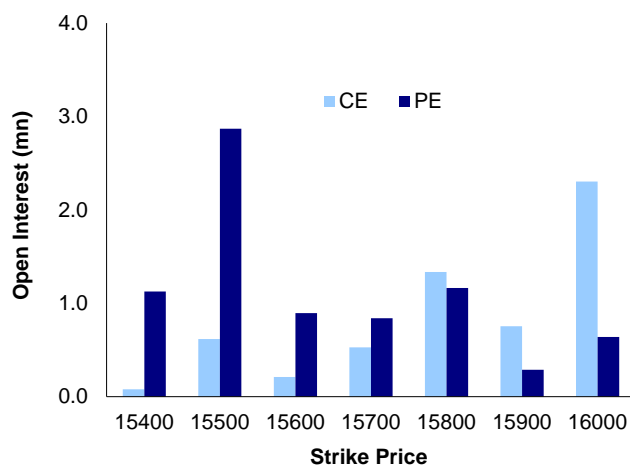
NIFTY LEVELS

15290 15449 15556 15669 15794 15902

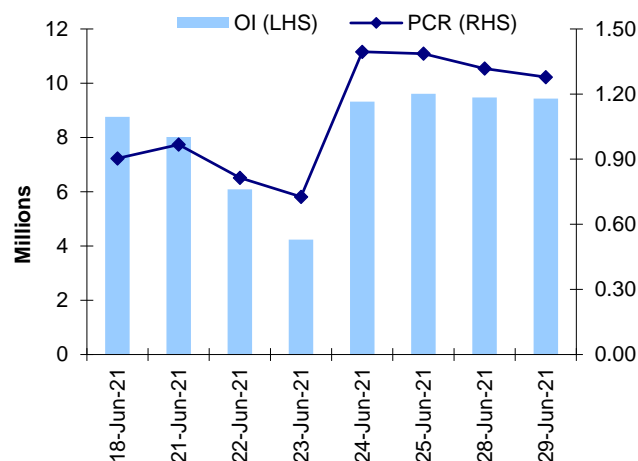
Stocks

- **Sector:** - Banking stocks traded negative.
- Market wide-open interest is 686,485Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HDFCLIFE	48.5%	2,04,99,600	-1.4%
AUBANK	27.8%	31,32,000	2.6%
MARICO	24.2%	67,48,000	5.5%
COROMANDEL	19.6%	4,91,250	-1.9%
KOTAKBANK	16.4%	2,14,35,600	-1.6%
APOLLOTYRE	15.0%	1,94,87,500	-1.1%
GODREJCP	12.8%	45,37,000	0.9%
INDHOTEL	12.7%	39,15,600	-2.2%
METROPOLIS	11.2%	2,17,600	-1.3%
MOTHERSUMI	9.1%	3,25,11,500	0.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NATIONALUM	-17.0%	9,72,57,000	-3.6%
UBL	-8.1%	19,95,000	1.4%
SBILIFE	-7.4%	58,86,750	-0.3%
NMDC	-6.3%	6,82,32,800	-0.3%
ICICIGI	-6.0%	10,35,725	-1.0%
INDUSINDBK	-4.2%	1,68,83,100	0.9%
LICHSGFIN	-4.2%	1,37,12,000	1.1%
VOLTAS	-3.7%	28,68,500	-1.4%
BHARATFORG	-3.7%	59,91,000	1.2%
BALKRISIND	-3.6%	10,67,600	-0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,25,26,981	2,62,055	2,088
KOTAKBANK	1,03,94,662	1,77,882	1,706
SBIN	2,22,75,961	94,445	422
TATASTEEL	78,03,759	91,830	1,173
ADANIENT	55,51,918	84,973	1,524
HDFCBANK	54,85,846	82,190	1,502
FSL	4,22,36,208	81,661	188
POWERGRID	3,43,62,892	80,792	236
NATIONALUM	10,04,54,076	79,579	77

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	1.9	117	175,67,400
POWERGRID	240	CE	5.4	235	61,44,000
M&M	800	CE	16.3	778	19,20,100
HEROMOTOCO	3,000	CE	44.6	2,902	7,46,700
ONGC	130	CE	1.8	120	134,21,100
RELIANCE	2,200	CE	31.8	2,098	72,73,750
RELIANCE	2,300	CE	15.9	2,098	67,56,500
COALINDIA	150	CE	3.0	145	88,03,200
HINDALCO	390	CE	7.4	376	40,42,000
BAJAJ-AUTO	4,200	CE	51.5	4,010	1,91,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	200	PE	2.3	204	1,31,68,000
MARUTI	7,000	PE	37.6	7,536	1,41,300
INDUSINDBK	1,000	PE	30.4	1,017	12,40,200
HDFCBANK	1,500	PE	27.9	1,506	18,05,650
RELIANCE	2,100	PE	64.7	2,098	31,70,750
KOTAKBANK	1,700	PE	39.0	1,717	14,59,600
RELIANCE	2,000	PE	24.0	2,098	29,00,250
IOC	110	PE	3.6	109	25,61,000
DRREDDY	5,200	PE	55.2	5,427	1,22,250
NTPC	110	PE	0.9	117	22,68,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MARICO	600	CE	4,16,000	10300%	2.3
MARICO	580	CE	1,52,000	3700%	4.2
MARICO	570	CE	3,12,000	1014%	5.7
GODREJCP	890	CE	1,16,000	955%	25.0
GODREJCP	920	CE	2,39,000	819%	14.8
MARICO	540	CE	6,82,000	693%	15.6
CHOLAFIN	520	CE	1,07,500	617%	24.1
IOC	111	CE	5,91,500	435%	2.1
MARICO	560	CE	2,96,000	429%	8.2
IRCTC	2,120	CE	1,01,400	411%	76.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MARICO	520	PE	4,14,000	6800%	7.2
MARICO	510	PE	2,88,000	1340%	4.9
IOC	106	PE	1,10,500	467%	1.5
POWERGRID	232	PE	1,24,000	417%	5.8
BPCL	455	PE	1,08,000	362%	6.4
MARICO	480	PE	1,64,000	290%	1.6
IOC	107	PE	2,53,500	290%	2.0
IDEA	15	PE	4,90,000	250%	4.7
BANDHANBNK	315	PE	2,10,600	244%	5.6
IGL	550	PE	1,92,500	226%	16.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	26,041	65.2
RELIANCE	2,200	CE	25,845	31.8
RELIANCE	2,300	CE	15,122	15.9
CIPLA	1,000	CE	13,606	22.3
RELIANCE	2,120	CE	10,491	56.8
HDFCLIFE	700	CE	10,351	13.0
APOLLOHOSP	3,600	CE	9,688	133.0
RELIANCE	2,160	CE	9,037	42.0
RELIANCE	2,140	CE	8,545	49.0
RELIANCE	2,400	CE	8,179	9.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	11,474	64.7
RELIANCE	2,000	PE	8,876	24.0
KOTAKBANK	1,700	PE	5,504	39.0
RELIANCE	2,080	PE	4,745	54.1
RELIANCE	1,900	PE	4,482	8.4
RELIANCE	2,060	PE	3,735	44.4
HDFCLIFE	680	PE	3,713	12.1
HDFCLIFE	700	PE	3,294	23.8
RELIANCE	2,040	PE	3,108	36.0
HDFCBANK	1,500	PE	2,900	27.9

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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