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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	15,464	1,03,94,850	42,89,700	28.85	1.33	14912
PREVIOUS	15,387	98,69,025	56,60,250	50.15	1.35	
% CHANGE	0.50%	5.33%	-24.21%	-	-	

OUTLOOK

Nifty

- Nifty opened above 15400 and traded in a small range through the day.
- Nifty added 97 points to close at 15435.
- OI concentration seen in 16000CE and 14000PE
- Addition witnessed in 16000CE and in 15000PE.
- PCR OI stands at 1.33 compared to 1.35 in the previous trading session.
- Nifty to trade with a support of 14912.

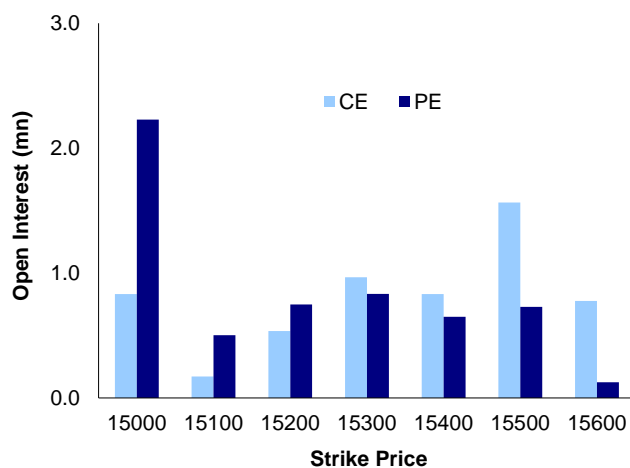
NIFTY LEVELS

14912 15087 15201 15344 15425 15570

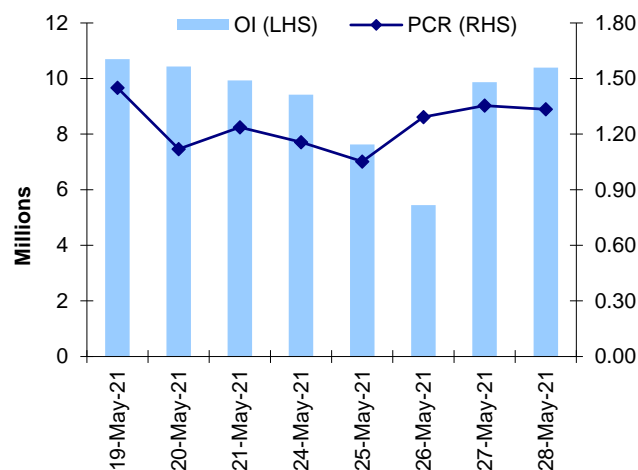
Stocks

- **Sector:-** Banking and Financial stocks traded positive.
- Market wide-open interest is 535,940Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANBK	31.1%	5,46,10,200	5.4%
UBL	22.2%	10,85,700	-1.8%
NAM-INDIA	19.8%	13,08,800	0.2%
TRENT	16.9%	9,29,450	-0.2%
SRTRANSFIN	13.9%	33,52,800	0.9%
SUNTV	12.3%	1,53,93,000	0.7%
LICHSGFIN	11.5%	61,70,000	1.1%
AMARAJABAT	9.3%	91,53,000	0.8%
RELIANCE	8.3%	3,12,62,500	6.0%
LALPATHLAB	7.7%	4,18,250	0.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PAGEIND	-15.3%	79,200	-1.3%
RAMCOCEM	-10.1%	20,57,850	0.1%
EICHERMOT	-8.1%	25,88,600	1.3%
CHOLAFIN	-6.3%	1,03,70,000	1.2%
BPCL	-6.1%	4,19,72,400	0.8%
LTI	-5.7%	6,23,700	0.2%
GODREJCP	-5.5%	46,64,000	1.6%
ALKEM	-5.3%	3,71,200	0.8%
BERGEPAIN	-5.3%	39,78,700	0.5%
NESTLEIND	-5.3%	2,23,050	-1.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	2,60,60,864	5,38,788	2,095
SBIN	6,51,37,568	2,77,787	422
TATASTEEL	1,92,08,581	2,15,812	1,104
SUNPHARMA	2,83,16,552	1,91,117	670
PNB	33,56,58,662	1,40,626	42
HDFCBANK	88,75,010	1,32,734	1,503
AXISBANK	1,71,49,692	1,27,966	740
M&M	1,16,38,455	97,166	846
CANBK	6,05,44,144	96,265	162

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAPOWER	110	CE	3.9	105	242,39,250
ONGC	120	CE	2.9	113	84,62,300
HEROMOTOCO	3,100	CE	66.6	3,002	4,93,200
COALINDIA	160	CE	2.6	148	62,41,200
ITC	220	CE	4.9	213	176,16,000
M&M	900	CE	16.5	852	10,80,800
BPCL	500	CE	11.5	474	47,57,400
M&M	850	CE	33.8	852	10,19,900
HEROMOTOCO	3,000	CE	106.4	3,002	3,89,700
IOC	120	CE	1.5	110	73,90,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	5,000	PE	74.4	5,225	3,07,125
ITC	200	PE	2.2	213	88,70,400
INDUSINDBK	1,000	PE	34.0	1,023	9,00,000
ITC	210	PE	5.9	213	75,04,000
SBIN	400	PE	9.6	421	52,02,000
M&M	800	PE	12.7	852	4,26,300
HINDUNILVR	2,300	PE	38.0	2,321	3,27,600
RELIANCE	2,000	PE	22.6	2,108	13,36,250
EICHERMOT	2,500	PE	37.8	2,651	1,10,950
BPCL	450	PE	9.5	474	16,72,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	232	CE	7,71,200	11950%	2.2
IOC	132	CE	6,04,500	9200%	0.4
SBIN	505	CE	1,05,000	6900%	2.3
SUNTV	570	CE	3,64,500	5975%	15.8
SUNTV	650	CE	2,52,000	3260%	2.9
NTPC	105	CE	15,84,600	2989%	6.8
TVSMOTOR	630	CE	1,63,800	2825%	23.6
L&TFH	120	CE	2,23,100	2400%	0.4
RELIANCE	2,180	CE	2,32,000	2110%	36.8
CANBK	185	CE	3,34,800	1967%	2.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNPHARMA	610	PE	2,45,000	8650%	3.8
M&M	840	PE	1,01,500	7150%	27.3
AXISBANK	760	PE	1,05,600	4300%	34.3
SUNTV	550	PE	1,09,500	3550%	24.9
TVSMOTOR	550	PE	3,78,000	3275%	5.4
TATAPOWER	107	PE	4,25,250	3050%	7.6
RELIANCE	2,060	PE	3,40,500	1846%	41.3
M&M	830	PE	1,13,400	1250%	22.9
FEDERALBNK	89	PE	1,10,000	1000%	3.9
CANBK	165	PE	2,59,200	860%	10.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	1,33,092	67.2
RELIANCE	2,200	CE	69,047	31.7
RELIANCE	2,000	CE	47,371	129.8
RELIANCE	2,060	CE	31,493	88.9
RELIANCE	2,040	CE	30,147	101.8
RELIANCE	2,300	CE	26,801	14.3
RELIANCE	2,140	CE	23,551	49.7
RELIANCE	2,080	CE	22,480	77.7
RELIANCE	2,120	CE	17,673	58.0
RELIANCE	2,160	CE	14,748	42.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	28,204	22.6
RELIANCE	1,900	PE	16,914	8.1
RELIANCE	2,100	PE	15,253	59.6
RELIANCE	2,040	PE	10,773	34.2
RELIANCE	2,060	PE	9,627	41.3
RELIANCE	1,940	PE	8,737	11.8
RELIANCE	2,020	PE	8,474	27.8
RELIANCE	1,960	PE	8,261	14.8
RELIANCE	1,980	PE	7,968	18.2
RELIANCE	1,920	PE	6,522	9.7

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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