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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	15,618	1,06,97,025	50,64,100	44.15	1.40	15080
PREVIOUS	15,583	1,05,52,725	46,77,000	1.2	1.38	
% CHANGE	0.22%	1.37%	8.28%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and traded in a small range through the day.
- Nifty lost 7 points to close at 15574.
- OI concentration seen in 16000CE and 15000PE
- Activity witnessed in 15600 strike.
- PCR OI stands at 1.40 compared to 1.38 in the previous trading session.
- Nifty to trade with a support of 15080.

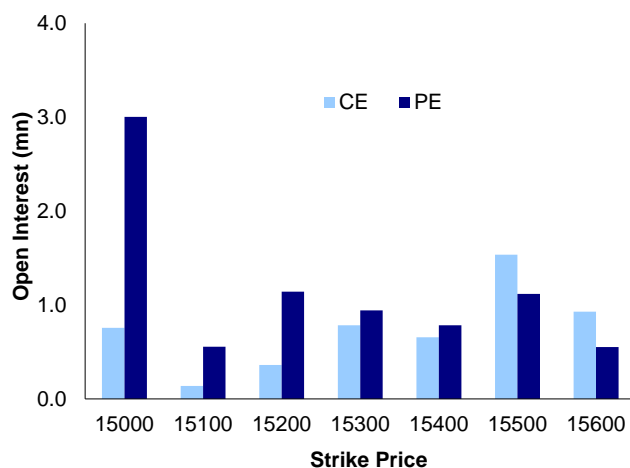
NIFTY LEVELS

15080 15201 15344 15425 15570 15725

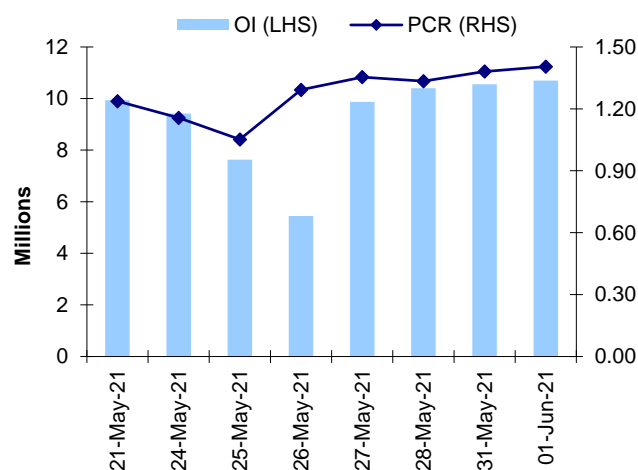
Stocks

- **Sector:-** Private Banking stocks traded negative.
- Market wide-open interest is 662,842Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ALKEM	33.6%	4,81,800	3.8%
ASHOKLEY	13.3%	3,78,00,000	-1.5%
AARTIIND	8.8%	8,09,625	2.0%
CUB	8.2%	59,92,300	-3.1%
SAIL	8.2%	19,17,76,500	-4.3%
LICHSGFIN	8.1%	71,24,000	2.4%
BHEL	7.9%	9,49,20,000	0.1%
MINDTREE	7.1%	17,56,000	1.0%
FEDERALBNK	6.6%	7,00,80,000	-1.7%
ESCORTS	6.1%	46,26,050	-0.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LALPATHLAB	-8.4%	4,51,500	-2.0%
BANKBARODA	-6.9%	21,19,92,300	-1.7%
EICHERMOT	-6.2%	23,08,600	-0.4%
ZEEL	-6.1%	7,56,93,000	1.8%
GUJGASLTD	-5.8%	17,51,250	0.8%
MUTHOOTFIN	-5.3%	25,12,500	-0.2%
AUBANK	-5.0%	25,18,000	0.1%
PVR	-5.0%	13,44,728	-0.2%
NAM-INDIA	-4.7%	20,56,000	-0.8%
SBIN	-4.6%	9,82,72,500	1.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,29,28,379	2,81,389	2,169
SBIN	5,92,99,647	2,55,472	433
TATASTEEL	1,76,90,925	1,94,543	1,101
ADANIANT	1,00,18,645	1,37,825	1,416
SAIL	11,02,69,080	1,34,543	121
TATAMOTORS	3,25,95,728	1,04,462	318
HDFC	39,00,226	1,00,889	2,581
JSWSTEEL	1,41,56,453	98,583	695
ICICIBANK	1,41,23,196	92,311	650

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	CE	4.0	118	266,80,500
TATAPOWER	110	CE	3.1	104	329,73,750
ITC	220	CE	4.5	213	300,35,200
HINDALCO	400	CE	12.8	396	52,37,400
M&M	850	CE	10.5	810	17,66,100
HEROMOTOCO	3,100	CE	55.0	2,995	7,08,900
ONGC	125	CE	2.5	118	91,09,100
RELIANCE	2,200	CE	51.8	2,176	43,65,500
M&M	800	CE	28.9	810	13,53,100
COALINDIA	150	CE	5.3	149	68,25,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	5,000	PE	38.6	5,335	3,10,375
ONGC	110	PE	1.6	118	36,88,300
RELIANCE	2,000	PE	10.9	2,176	19,51,000
ITC	200	PE	1.9	213	96,44,800
ITC	210	PE	5.3	213	90,65,600
ONGC	115	PE	3.1	118	26,33,400
M&M	800	PE	18.7	810	4,48,000
SBIN	400	PE	5.3	430	47,49,000
RELIANCE	2,100	PE	30.3	2,176	12,49,500
KOTAKBANK	1,800	PE	50.4	1,803	5,05,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUROPHARMA	980	CE	1,40,400	1864%	32.6
AMBUJACEM	300	CE	2,16,000	1340%	28.1
MOTHERSUMI	285	CE	2,80,000	700%	2.7
ASHOKLEY	122	CE	2,16,000	700%	5.5
ADANI PORTS	920	CE	2,22,500	536%	7.3
ONGC	132	CE	2,92,600	533%	1.3
CUB	170	CE	1,11,600	500%	6.3
BEL	147	CE	1,63,400	378%	7.0
ADANI ENT	1,420	CE	3,11,000	315%	71.4
BHEL	73	CE	30,03,000	292%	4.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANI ENT	1,380	PE	1,36,000	13500%	48.7
ADANI ENT	1,400	PE	3,15,000	2323%	57.5
ADANI ENT	1,360	PE	1,69,000	1590%	40.7
SBILIFE	940	PE	2,79,750	543%	12.7
JINDALSTEL	330	PE	1,15,000	411%	2.4
GMRINFRA	22	PE	2,25,000	400%	0.2
NATIONALUM	63	PE	1,36,000	300%	0.7
TATASTEEL	940	PE	1,94,650	269%	6.2
FEDERALBNK	65	PE	1,10,000	267%	0.1
TATAPOWER	97	PE	20,85,750	232%	2.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	62,752	51.8
RELIANCE	2,300	CE	34,516	23.7
BAJFINANCE	6,000	CE	23,345	144.2
BAJFINANCE	5,800	CE	21,292	229.7
SBIN	430	CE	17,484	16.4
RELIANCE	2,180	CE	16,050	60.2
ADANI PORTS	800	CE	14,487	39.0
ADANI ENT	1,500	CE	13,609	40.9
HDFC	2,600	CE	13,267	64.8
SBIN	440	CE	12,859	12.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	16,124	30.3
RELIANCE	2,000	PE	10,465	10.9
RELIANCE	2,160	PE	8,846	54.5
RELIANCE	2,200	PE	7,280	76.5
RELIANCE	2,140	PE	5,928	45.1
RELIANCE	2,180	PE	5,908	65.0
SBIN	400	PE	5,557	5.3
SBIN	420	PE	5,519	11.5
SBIN	430	PE	4,720	16.3
BAJFINANCE	5,700	PE	4,392	164.5

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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