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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	15,135	11,584,575	8,476,950	36.75	1.66	14676
PREVIOUS	14,969	12,858,975	9,075,550	13	1.62	
% CHANGE	1.11%	-9.91%	-6.60%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and gained in the last trading hour.
- Nifty added 142 point to close at 15098.
- OI concentration seen in 16000CE and 14000PE
- Addition witnessed in 15000PE and Reduction in 15700CE.
- PCR OI stands at 1.66 compared to 1.62 in the previous trading session.
- Nifty to trade with a support of 14676.

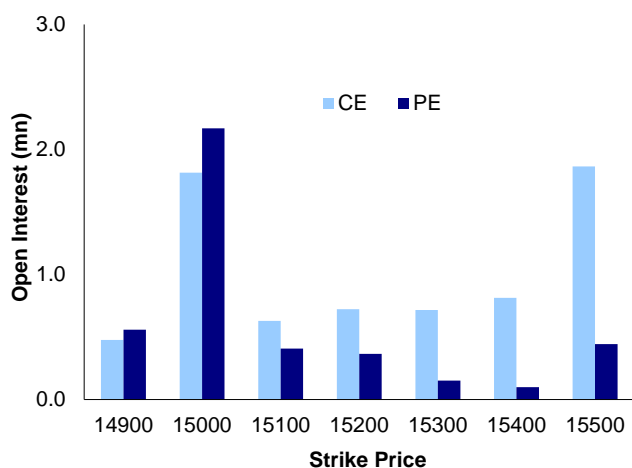
NIFTY LEVELS

14676	14854	15082	15243	15432	15638
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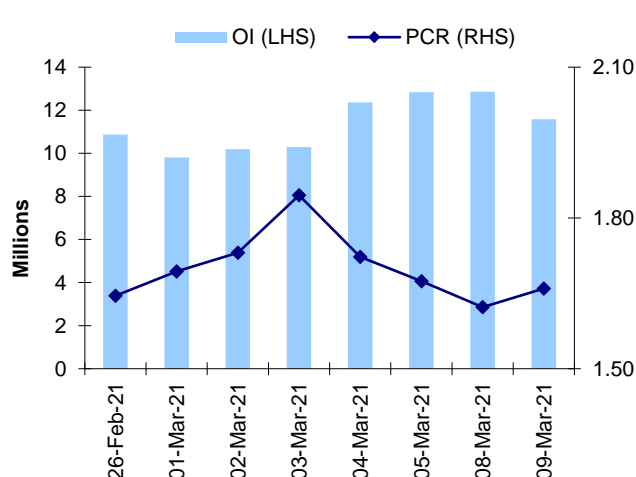
Stocks

- **Sector:-** Banking and Financial stocks traded positive.
- Market wide-open interest is 640,245Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BPCL	86.5%	49,429,800	-4.5%
AUBANK	56.5%	1,132,000	-2.5%
TRENT	15.8%	525,625	2.4%
AMARAJABAT	13.7%	3,128,000	-1.6%
HAVELLS	13.2%	4,721,000	-1.4%
GODREJPROP	13.0%	2,448,550	-1.4%
COFORGE	12.9%	339,000	0.8%
MINDTREE	12.8%	1,399,200	2.7%
LTTS	12.8%	310,400	0.9%
BEL	9.4%	39,231,200	-3.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUB	-12.5%	9,405,400	-1.9%
AARTIIND	-10.2%	353,600	0.2%
IRCTC	-8.7%	1,828,450	0.6%
TORNTPOWER	-7.4%	2,592,000	0.2%
PFIZER	-6.1%	26,750	0.2%
RAMCOCEM	-5.9%	1,530,850	0.5%
ONGC	-5.7%	46,646,600	-1.3%
LT	-5.1%	13,222,700	-0.5%
CUMMINSIND	-4.9%	1,579,200	-2.7%
PAGEIND	-4.9%	72,030	0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BPCL	199,790,953	881,005	446
TATAMOTORS	74,702,208	237,815	315
KOTAKBANK	7,918,345	154,929	1,979
RELIANCE	6,993,792	152,567	2,191
ICICIBANK	23,056,249	143,340	625
AXISBANK	18,951,683	141,850	745
TATASTEEL	19,556,438	141,609	707
HDFCBANK	7,533,348	117,258	1,563
SBIN	28,054,083	109,168	388

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	160	CE	2.4	148	14,212,800
ONGC	120	CE	4.0	116	10,194,800
ONGC	125	CE	2.6	116	9,740,500
AMBUJACEM	300	CE	7.2	291	3,051,000
GAIL	160	CE	2.2	148	6,087,800
COALINDIA	170	CE	1.3	148	7,392,000
WIPRO	450	CE	4.9	422	6,211,200
IOC	105	CE	2.3	101	11,505,000
ITC	220	CE	2.7	209	21,753,600
COALINDIA	150	CE	4.6	148	6,833,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	300	PE	9.3	317	6,093,300
LT	1,400	PE	10.3	1,512	878,025
MARUTI	7,000	PE	91.5	7,319	155,100
SBIN	350	PE	3.0	389	5,511,000
AXISBANK	700	PE	9.5	749	2,006,400
ITC	200	PE	2.2	209	7,801,600
TCS	3,000	PE	46.0	3,069	379,800
SBIN	400	PE	21.0	389	4,842,000
SBIN	380	PE	10.4	389	4,734,000
TCS	2,900	PE	19.8	3,069	344,700

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBILIFE	990	CE	122,250	3975%	22.8
SBILIFE	970	CE	106,500	1478%	30.7
GRASIM	1,480	CE	252,700	1300%	14.5
SBILIFE	980	CE	302,250	933%	26.7
BPCL	445	CE	453,600	800%	18.2
MOTHERSUMI	217	CE	119,000	750%	11.2
AUBANK	1,400	CE	110,500	689%	11.7
BPCL	450	CE	3,661,200	554%	16.3
BPCL	455	CE	322,200	477%	14.4
ASHOKLEY	122	CE	153,000	467%	7.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBILIFE	950	PE	171,750	3717%	18.1
CUB	155	PE	257,300	2667%	4.0
MOTHERSUMI	202	PE	259,000	1133%	4.8
FEDERALBNK	72	PE	580,000	1060%	0.4
GAIL	137	PE	439,200	414%	1.6
BEL	122	PE	357,200	370%	0.8
IOC	91	PE	474,500	248%	0.6
CANBK	137	PE	280,800	247%	1.1
BPCL	430	PE	1,035,000	186%	10.3
BPCL	450	PE	1,537,200	181%	21.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	19,945	64.0
RELIANCE	2,300	CE	15,890	29.4
BPCL	450	CE	8,993	16.3
HDFCBANK	1,600	CE	8,429	27.5
SBILIFE	1,000	CE	8,185	18.6
RELIANCE	2,400	CE	7,872	13.0
TCS	3,100	CE	7,544	65.9
KOTAKBANK	2,000	CE	7,158	47.1
ITC	220	CE	6,524	2.7
SBIN	400	CE	6,157	10.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	6,941	26.7
RELIANCE	2,000	PE	6,671	10.1
TATASTEEL	700	PE	4,643	23.2
RELIANCE	2,200	PE	3,987	66.2
SBIN	380	PE	3,844	10.4
ICICIBANK	600	PE	3,599	8.4
BPCL	440	PE	3,224	15.2
ICICIBANK	620	PE	3,068	15.4
HDFCBANK	1,500	PE	2,958	19.5
INDUSINDBK	1,000	PE	2,913	36.7

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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