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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	15,120	1,07,22,000	83,96,550	13.55	1.50	14590
PREVIOUS	15,106	1,08,32,925	66,01,100	-3.25	1.57	
% CHANGE	0.09%	-1.02%	27.20%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the day.
- Nifty lost 2 points to close at 15106.
- OI concentration seen in 15500CE and 14000PE
- Activity witnessed in 15200 strike.
- PCR OI stands at 1.50 compared to 1.57 in the previous trading session.
- Nifty to trade with a support of 14590.

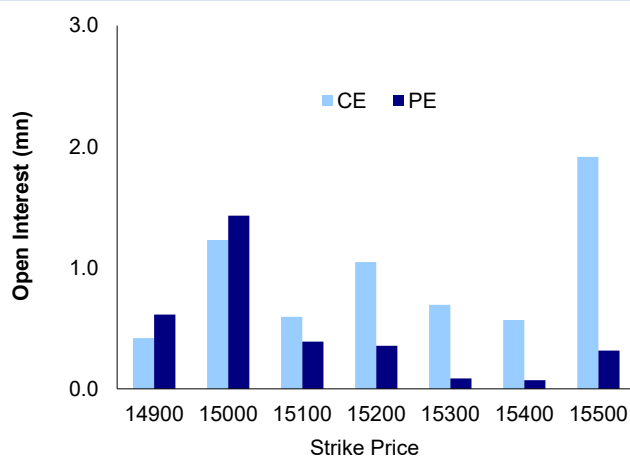
NIFTY LEVELS

14590	14754	14925	15076	15246	15497
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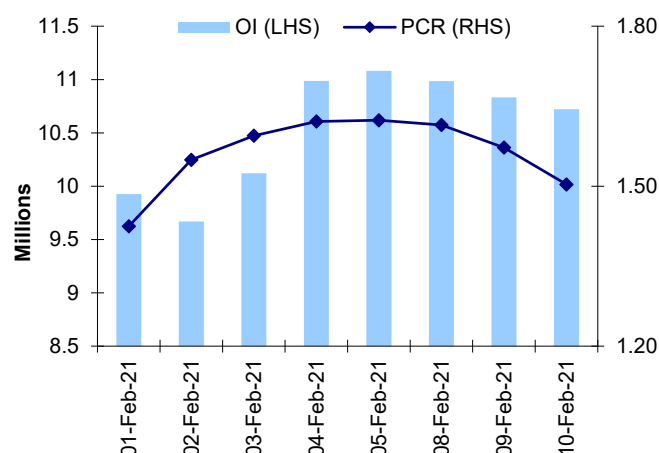
Stocks

- **Sector:** - Realty stocks traded positive.
- Market wide-open interest is 620,398Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SAIL	33.5%	13,04,16,000	-0.1%
IBULHSGFIN	15.3%	3,51,81,900	5.6%
BERGEPAIN	13.6%	35,80,500	0.1%
ADANIPTS	11.1%	4,97,95,000	-0.9%
MRF	10.8%	63,250	3.6%
PAGEIND	10.3%	1,09,440	5.4%
VOLTAS	10.3%	40,46,000	1.1%
TATASTEEL	10.3%	4,36,66,200	-1.3%
BALKRISIND	10.0%	28,82,800	-0.5%
EICHERMOT	9.2%	25,49,750	-1.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MUTHOOTFIN	-16.0%	46,68,000	6.9%
MFSL	-12.9%	44,13,500	5.3%
ICICIGI	-11.6%	11,80,225	-0.8%
ASIANPAINT	-11.0%	64,56,600	0.1%
HDFCLIFE	-8.6%	80,30,000	2.0%
JINDALSTEL	-7.6%	2,03,75,000	0.5%
INDUSTOWER	-7.1%	1,26,95,200	-2.4%
M&MFIN	-7.1%	1,14,96,000	3.7%
GAIL	-5.3%	3,51,84,800	1.9%
BIOCON	-5.1%	1,60,47,100	0.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	5,73,97,919	4,00,586	690
TATAMOTORS	9,34,66,949	3,04,348	329
SBIN	5,41,63,507	2,12,682	392
RELIANCE	97,99,560	1,91,643	1,974
BHARTIARTL	3,10,59,522	1,83,553	590
HDFCBANK	98,94,003	1,57,597	1,582
HDFC	56,02,915	1,54,876	2,767
ICICIBANK	2,39,67,387	1,51,664	632
ASIANPAINT	44,73,123	1,12,309	2,511

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	2.1	139	128,14,200
HINDUNILVR	2,300	CE	33.2	2,245	15,71,700
ONGC	105	CE	2.8	98	88,93,500
ITC	250	CE	3.3	226	197,69,600
NTPC	100	CE	2.2	97	131,44,200
ITC	240	CE	5.1	226	1,3,16,800
MARUTI	8,000	CE	120.5	7,658	3,83,900
GAIL	135	CE	5.1	134	49,22,700
RELIANCE	2,000	CE	50.0	1,979	40,76,750
TATASTEEL	800	CE	4.7	693	59,10,900

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BANKBARODA	75	PE	2.5	79	80,26,200
SBIN	300	PE	1.1	394	96,48,000
SBIN	390	PE	13.9	394	89,13,000
SBIN	350	PE	3.3	394	75,69,000
SBIN	330	PE	2.0	394	71,55,000
BAJAJ-AUTO	4,100	PE	93.5	4,172	1,30,500
SBIN	340	PE	2.5	394	67,68,000
SBIN	370	PE	6.6	394	67,02,000
TATAMOTORS	300	PE	8.3	330	52,21,200
ITC	220	PE	6.1	226	75,71,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SAIL	74	CE	19,19,000	10000%	1.0
SAIL	73	CE	34,20,000	5900%	1.2
MOTHERSUMI	202	CE	3,85,000	2650%	3.4
HDFCLIFE	760	CE	10,73,600	1933%	8.8
M&MFIN	215	CE	1,28,000	967%	2.7
VOLTAS	1,120	CE	1,16,000	955%	36.6
SAIL	68	CE	20,52,000	620%	2.7
SAIL	72	CE	20,52,000	500%	1.4
MOTHERSUMI	177	CE	2,31,000	450%	9.6
SAIL	67	CE	19,76,000	352%	3.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MOTHERSUMI	170	PE	5,32,000	986%	8.9
SAIL	66	PE	6,46,000	750%	2.6
SAIL	63	PE	7,60,000	567%	1.4
SAIL	70	PE	11,78,000	520%	5.0
MOTHERSUMI	175	PE	1,96,000	300%	11.5
VEDL	180	PE	35,15,400	248%	4.4
VEDL	190	PE	3,65,800	157%	9.2
ADANIANT	630	PE	1,10,000	150%	19.5
AXISBANK	710	PE	7,74,000	122%	14.5
BPCL	375	PE	1,11,600	107%	3.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	30,183	50.0
RELIANCE	2,100	CE	10,581	20.9
TATASTEEL	750	CE	9,966	11.5
TATASTEEL	700	CE	9,224	27.4
MUTHOOTFIN	1,300	CE	8,950	38.3
RELIANCE	1,950	CE	8,690	73.6
TATASTEEL	720	CE	8,591	20.0
TATASTEEL	800	CE	8,168	4.7
RELIANCE	2,050	CE	7,176	31.9
ITC	230	CE	6,915	7.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	10,115	25.1
RELIANCE	1,800	PE	5,957	7.9
RELIANCE	1,950	PE	5,500	44.3
TATASTEEL	700	PE	4,395	34.1
TATASTEEL	650	PE	4,303	12.4
SBIN	390	PE	4,268	13.9
TATASTEEL	680	PE	4,020	23.5
SBIN	380	PE	3,935	9.7
RELIANCE	1,850	PE	3,508	14.1
HDFCBANK	1,600	PE	3,468	40.9

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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