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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	13,699	1,24,92,375	53,31,450	17.45	1.71	13208
PREVIOUS	13,585	1,17,48,750	56,37,700	17.95	1.64	
% CHANGE	0.84%	6.33%	-5.43%	-	-	

OUTLOOK

Nifty

- Nifty opened above 13600 and continued to gain in the second half of the trading session.
- Nifty added 114 points to close at 13682.
- OI concentration seen in 13000CE and 13000PE.
- Activity witnessed in 13500 strike.
- PCR OI stands at 1.71 compared to 1.64 in the previous trading session.
- Nifty to trade with a support of 13208.

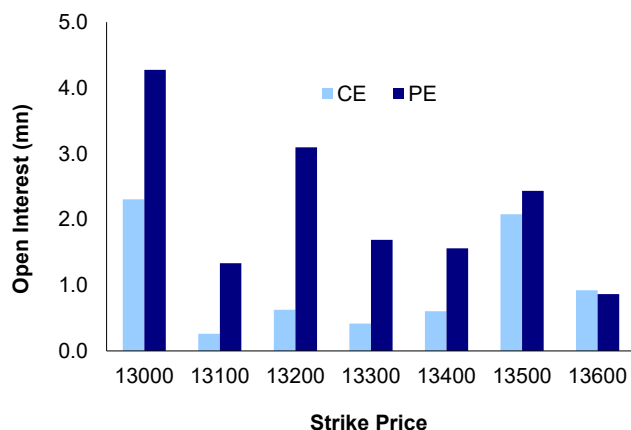
NIFTY LEVELS

13208	13364	13491	13558	13679	13841
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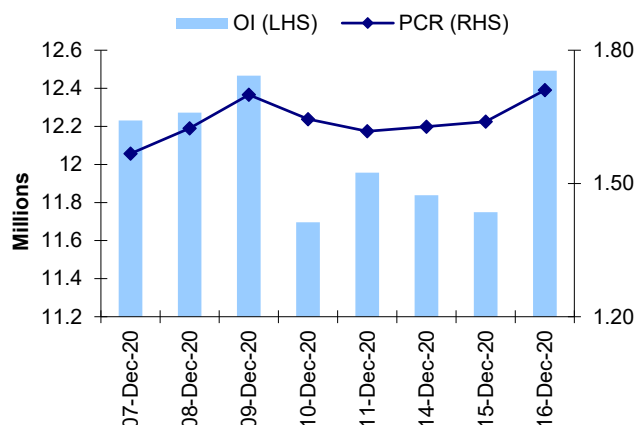
Stocks

- **Sector:-** Realty stocks traded positive.
- Market wide-open interest is 560,405Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PNB	113.2%	22,35,24,000	-6.5%
ASHOKLEY	21.5%	4,05,09,000	5.4%
MFSL	17.3%	73,76,200	0.2%
IBULHSGFIN	14.5%	2,63,25,200	7.2%
POWERGRID	13.3%	2,72,48,000	1.8%
ESCORTS	12.4%	33,78,650	0.4%
SAIL	11.4%	10,20,49,000	3.2%
NMDC	11.0%	3,95,03,200	-0.3%
CONCOR	7.9%	1,32,01,098	-1.2%
GAIL	7.0%	2,70,96,200	-0.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANBK	-12.5%	3,90,78,200	-1.7%
MINDTREE	-8.8%	14,16,800	-0.6%
IGL	-8.4%	61,42,125	0.9%
BERGEPAIN	-7.0%	24,29,900	0.8%
ICICIGI	-6.8%	5,85,225	1.6%
TORNTPHARM	-6.1%	8,48,500	1.4%
APOLLOHOSP	-6.0%	23,10,000	1.5%
TCS	-5.9%	61,44,000	1.9%
RECLTD	-5.7%	1,64,22,000	-0.3%
SRTRANSFIN	-5.7%	46,99,336	-1.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	85,65,904	1,69,397	1,977
DLF	6,91,26,114	1,60,484	235
HDFC	65,32,346	1,57,126	2,425
ICICIBANK	2,42,63,586	1,25,065	512
HDFCBANK	84,16,046	1,18,317	1,411
TATASTEEL	1,60,40,256	1,03,244	643
TATAMOTORS	5,12,59,394	93,438	183
AXISBANK	1,48,60,853	90,531	606
BHARTIARTL	1,73,81,441	88,623	516

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
IOC	100	CE	2.5	97	106,76,100
POWERGRID	200	CE	3.3	192	46,12,000
BPCL	400	CE	18.8	401	44,53,200
TATAMOTORS	200	CE	3.1	183	97,35,600
WIPRO	360	CE	8.1	359	43,32,800
SUNPHARMA	600	CE	8.6	577	51,96,800
LUPIN	960	CE	37.6	963	13,75,300
ITC	220	CE	3.8	215	119,80,800
ONGC	100	CE	5.9	103	56,59,500
COALINDIA	150	CE	3.2	146	38,73,900

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	2,400	PE	15.0	2,584	6,52,200
TATASTEEL	600	PE	6.3	645	29,86,900
TATAMOTORS	180	PE	6.6	183	45,60,000
SBIN	240	PE	1.2	270	56,22,000
SBIN	250	PE	2.2	270	53,79,000
TCS	2,700	PE	17.6	2,817	3,28,200
SBIN	260	PE	4.4	270	41,76,000
RELIANCE	1,900	PE	22.7	1,985	19,15,970
TCS	2,600	PE	5.9	2,817	3,03,900
SBIN	270	PE	8.6	270	37,77,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NMDC	135	CE	3,68,500	5400%	0.8
UBL	1,220	CE	1,74,300	1560%	21.1
APOLLOTYRE	220	CE	3,65,000	1360%	1.9
HAVELLS	950	CE	2,47,000	1272%	11.1
DLF	255	CE	8,08,500	1125%	4.5
GODREJPROP	1,400	CE	1,77,450	1087%	33.9
IBULHSGFIN	245	CE	7,78,100	1041%	4.3
TATASTEEL	720	CE	3,06,000	543%	2.8
IBULHSGFIN	240	CE	11,50,100	454%	5.2
HAVELLS	940	CE	1,51,000	421%	13.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DLF	230	PE	6,83,100	10250%	8.2
JINDALSTEL	280	PE	1,55,000	3000%	10.4
TATAPOWER	77	PE	11,34,000	2700%	3.4
IOC	99	PE	1,36,800	1100%	4.9
DLF	225	PE	6,30,300	1024%	6.3
HDFC	2,400	PE	1,03,500	650%	46.0
NMDC	120	PE	6,83,400	410%	7.8
TITAN	1,500	PE	1,00,500	332%	35.9
LICHSGFIN	380	PE	3,30,000	313%	14.8
IBULHSGFIN	210	PE	3,22,400	300%	16.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFC	2,400	CE	13,980	71.7
HDFC	2,500	CE	11,798	29.6
RELIANCE	2,000	CE	11,007	49.8
HDFCBANK	1,420	CE	9,748	28.3
BHARTIARTL	520	CE	9,696	16.9
HDFCBANK	1,400	CE	8,997	38.8
HDFC	2,450	CE	8,981	47.5
MARUTI	8,000	CE	8,673	137.8
RELIANCE	2,100	CE	7,933	18.9
TCS	2,800	CE	7,822	69.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	5,000	PE	10,091	105.0
HDFC	2,300	PE	4,853	17.2
HDFCBANK	1,400	PE	4,401	21.8
RELIANCE	1,900	PE	3,781	22.7
HDFC	2,350	PE	3,672	28.4
RELIANCE	1,950	PE	3,604	39.4
HDFCBANK	1,380	PE	3,492	14.8
HDFC	2,400	PE	2,862	46.0
BAJFINANCE	4,900	PE	2,735	72.0
BAJFINANCE	5,100	PE	2,599	146.2

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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