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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	15,207	1,09,98,150	67,80,150	-0.95	1.32	14925
PREVIOUS	15,330	1,07,64,525	63,05,500	17.25	1.38	
% CHANGE	-0.80%	2.17%	7.53%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and had a volatile trading session.
- Nifty lost 104 point to close at 15208.
- OI concentration seen in 16000CE and 14000PE
- Activity witnessed in 15200 strike.
- PCR OI stands at 1.32 compared to 1.38 in the previous trading session.
- Nifty to trade with a support of 14925.

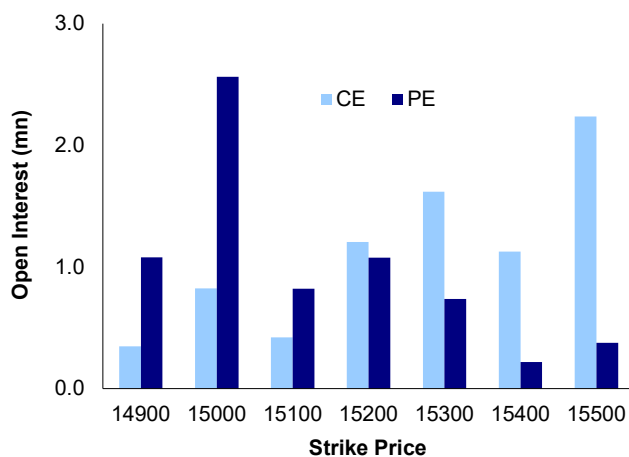
NIFTY LEVELS

14590 14754 14925 15076 15246 15497

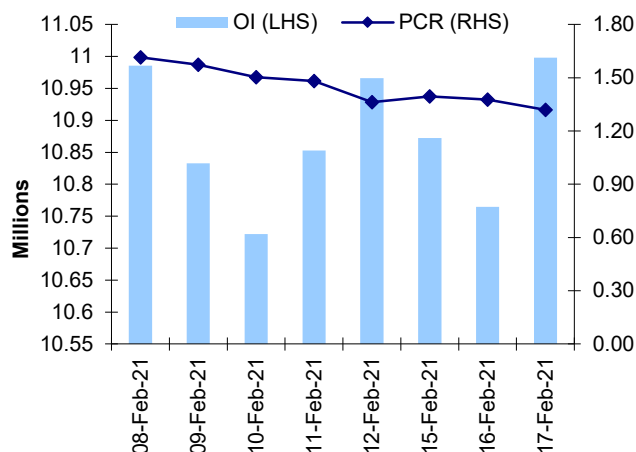
Stocks

- **Sector:-** IT stocks traded negative.
- Market wide-open interest is 656,390Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LALPATHLAB	73.0%	1,65,250	8.6%
PNB	19.2%	23,87,04,000	5.6%
BHEL	14.6%	13,26,36,000	0.4%
PAGEIND	12.7%	1,07,820	-3.5%
IDEA	11.9%	1,05,25,20,000	1.3%
HINDPETRO	10.5%	3,86,72,100	3.9%
LUPIN	8.1%	92,08,050	-3.0%
M&MFIN	6.8%	1,64,56,000	-1.1%
NAUKRI	6.3%	8,97,750	-3.5%
ASIANPAINT	6.2%	67,50,600	-2.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TORNTPOWER	-16.8%	35,67,000	0.1%
BANKBARODA	-10.5%	8,57,96,100	5.6%
HAVELLS	-8.5%	36,83,000	-1.8%
HINDALCO	-6.4%	2,90,07,800	0.4%
INDUSINDBK	-6.3%	2,42,50,500	-2.4%
DLF	-6.3%	2,90,82,900	-1.3%
AARTIIND	-6.1%	5,16,375	0.4%
JUBLFOOD	-5.4%	15,62,000	0.0%
AMBUJACEM	-5.4%	1,75,95,000	0.9%
MINDTREE	-5.3%	14,65,600	-0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	7,41,61,370	3,04,461	412
RELIANCE	1,09,57,388	2,27,584	2,083
PNB	46,65,79,666	1,93,988	42
TATAMOTORS	5,21,50,941	1,71,985	330
ICICIBANK	2,16,84,753	1,42,525	657
AXISBANK	1,69,56,357	1,31,589	778
TCS	36,78,426	1,13,183	3,073
TATASTEEL	1,59,57,483	1,11,020	697
HDFCBANK	63,97,213	1,02,497	1,587

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	0.6	136	151,07,400
COALINDIA	140	CE	1.8	136	65,39,400
ITC	220	CE	2.3	213	268,57,600
TCS	3,200	CE	20.1	3,081	13,34,100
ITC	230	CE	1.0	213	245,79,200
MARUTI	8,000	CE	45.8	7,515	4,60,400
TCS	3,300	CE	9.8	3,081	11,37,300
BANKBARODA	90	CE	1.5	84	108,57,600
ONGC	110	CE	1.0	102	80,46,500
ONGC	105	CE	2.1	102	79,07,900

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	390	PE	4.2	414	92,07,000
BANKBARODA	80	PE	1.7	84	55,69,200
BANKBARODA	75	PE	0.8	84	50,54,400
SBIN	350	PE	0.9	414	70,20,000
SBIN	400	PE	6.6	414	69,72,000
SBIN	370	PE	1.9	414	62,10,000
ITC	210	PE	2.4	213	84,83,200
HINDUNILVR	2,200	PE	48.6	2,171	5,30,700
ITC	200	PE	0.7	213	80,09,600
BPCL	400	PE	4.1	413	13,41,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MOTHERSUMI	235	CE	15,96,000	2750%	6.5
CONCOR	600	CE	1,70,367	990%	3.3
RECLTD	172	CE	2,28,000	660%	1.4
ADANIPTS	710	CE	3,50,000	600%	6.2
TATAPOWER	104	CE	1,75,500	550%	0.7
IDFCFIRSTB	62	CE	25,08,000	529%	0.6
MOTHERSUMI	240	CE	29,61,000	464%	5.1
MOTHERSUMI	227	CE	4,55,000	442%	9.7
PFC	152	CE	2,66,600	258%	1.4
BIOCON	425	CE	6,90,000	249%	8.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PNB	43	PE	4,48,000	2700%	2.5
IDFCFIRSTB	58	PE	4,94,000	2500%	3.0
IDFCFIRSTB	56	PE	13,68,000	1340%	1.8
MOTHERSUMI	225	PE	5,11,000	1117%	7.8
ADANIPTS	650	PE	3,15,000	1045%	16.9
PNB	44	PE	1,28,000	700%	3.2
AMBUJACEM	290	PE	1,02,000	580%	10.6
FEDERALBNK	88	PE	2,10,000	425%	3.3
MOTHERSUMI	220	PE	10,64,000	390%	5.7
IDFCFIRSTB	55	PE	39,52,000	384%	1.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	55,698	36.6
RELIANCE	2,200	CE	17,231	11.4
SBIN	420	CE	15,974	9.4
RELIANCE	2,080	CE	13,876	45.4
SBIN	410	CE	12,763	14.1
RELIANCE	2,150	CE	10,784	20.8
PNB	45	CE	9,560	0.9
SBIN	430	CE	8,778	6.2
HERMOTOCO	3,600	CE	8,345	72.3
PNB	42	CE	7,853	1.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	12,758	12.2
RELIANCE	2,050	PE	9,083	25.7
SBIN	400	PE	8,483	6.6
RELIANCE	1,950	PE	7,226	5.6
RELIANCE	2,060	PE	5,970	29.8
SBIN	410	PE	5,398	10.5
RELIANCE	1,900	PE	4,870	3.1
RELIANCE	2,100	PE	4,518	50.2
HDFCBANK	1,600	PE	4,203	30.0
RELIANCE	2,080	PE	4,117	39.1

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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