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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	14,952	1,13,13,150	58,66,050	29.1	1.56	14444
PREVIOUS	14,715	1,12,05,975	67,53,800	37.95	1.52	
% CHANGE	1.61%	0.96%	-13.14%	-	-	

OUTLOOK

Nifty

- Nifty opened positive continued to gain through the day.
- Nifty added 245 points to close at 14923.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14800PE and Reduction in 15000CE.
- PCR OI stands at 1.56 compared to 1.52 in the previous trading session.
- Nifty to trade with a support of 14444.

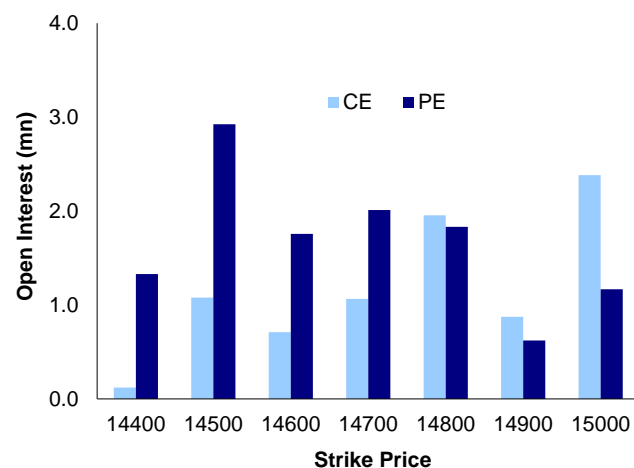
NIFTY LEVELS

14444 14510 14749 14881 14956 15074

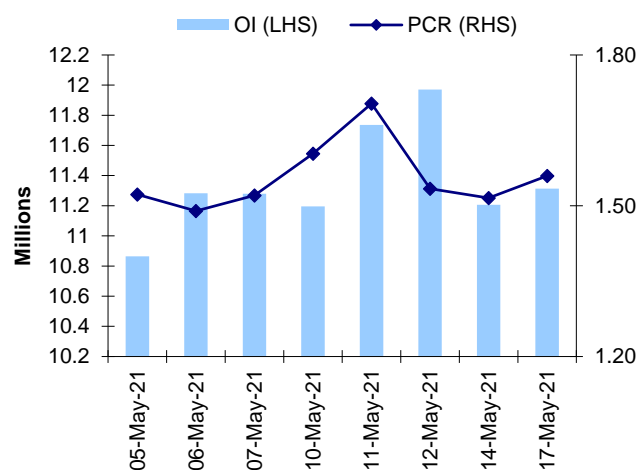
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 652,237Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TRENT	19.0%	11,38,975	2.9%
BALKRISIND	14.4%	17,78,800	9.9%
LALPATHLAB	13.8%	6,15,250	1.2%
COLPAL	10.3%	36,28,100	1.9%
M&MFIN	9.8%	3,70,12,000	2.9%
CUMMINSIND	9.6%	13,84,800	-1.3%
NMDC	9.5%	6,24,77,500	0.5%
ESCORTS	9.3%	36,44,300	-1.8%
MINDTREE	9.2%	15,95,600	-1.3%
RAMCOCEM	8.6%	23,17,950	2.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	-10.4%	3,18,175	-1.5%
GUJGASLTD	-8.9%	10,22,500	2.5%
GMRINFRA	-6.4%	12,94,87,500	4.2%
MRF	-5.8%	48,800	2.7%
JINDALSTEL	-5.7%	3,40,15,000	4.4%
CIPLA	-5.6%	1,54,70,000	-2.5%
POWERGRID	-5.5%	2,15,68,000	-0.2%
BHEL	-5.4%	9,91,93,500	4.8%
SAIL	-5.0%	15,63,51,000	2.7%
HDFCBANK	-5.0%	2,53,11,000	3.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	10,65,55,796	4,01,612	383
TATASTEEL	2,87,53,430	3,24,609	1,151
TATAMOTORS	5,11,62,423	1,62,676	321
LT	96,20,003	1,33,959	1,387
ICICIBANK	2,04,53,101	1,26,073	624
CIPLA	1,41,22,085	1,24,419	881
HDFC	44,52,603	1,09,658	2,486
HDFCBANK	75,60,346	1,07,499	1,440
RELIANCE	54,79,424	1,06,863	1,960

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	115	CE	3.4	115	138,21,500
ONGC	120	CE	1.8	115	131,82,400
COALINDIA	160	CE	1.6	149	94,33,200
ITC	220	CE	2.6	213	158,75,200
MARUTI	7,000	CE	53.6	6,750	3,88,500
IBULHSGFIN	200	CE	5.4	188	37,29,300
ZEEL	200	CE	5.3	189	111,03,000
NTPC	120	CE	0.8	112	112,46,100
HEROMOTOCO	3,000	CE	18.4	2,868	4,78,500
RELIANCE	2,000	CE	20.6	1,964	39,90,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	5,000	PE	50.4	5,275	3,35,250
ASIANPAINT	2,700	PE	25.8	2,793	4,49,700
ASIANPAINT	2,600	PE	10.8	2,793	4,03,500
COALINDIA	140	PE	1.2	149	35,70,000
ITC	200	PE	0.8	213	66,68,800
HINDALCO	370	PE	4.4	395	21,43,550
ASIANPAINT	2,500	PE	5.7	2,793	3,19,500
CIPLA	900	PE	33.0	885	8,86,600
TCS	3,000	PE	18.5	3,078	3,48,900
COALINDIA	135	PE	0.6	149	25,78,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
FEDERALBNK	93	CE	1,30,000	1200%	0.6
BERGEPAIN	790	CE	3,89,400	1164%	16.1
SIEMENS	2,140	CE	1,56,475	532%	31.4
COLPAL	1,700	CE	4,16,500	448%	12.2
ITC	232	CE	1,37,600	438%	0.9
COLPAL	1,640	CE	1,66,250	411%	22.7
COLPAL	1,660	CE	1,64,150	404%	17.2
FEDERALBNK	79	CE	5,40,000	350%	4.7
NATIONALUM	83	CE	4,25,000	317%	1.4
BALKRISIND	2,100	CE	1,72,400	307%	57.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BALKRISIND	2,000	PE	1,70,800	5238%	26.8
UPL	780	PE	1,65,100	958%	30.5
UPL	770	PE	2,23,600	648%	25.3
BALKRISIND	1,900	PE	1,31,600	306%	10.9
SBIN	385	PE	3,36,000	267%	14.7
MOTHERSUMI	240	PE	6,61,500	238%	9.4
MOTHERSUMI	235	PE	6,61,500	205%	7.1
LICHSGFIN	440	PE	1,58,000	182%	13.6
UPL	760	PE	2,39,200	179%	20.7
ICICIBANK	630	PE	2,53,000	179%	14.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	38,847	20.6
SBIN	380	CE	33,453	17.1
SBIN	400	CE	29,713	8.9
RELIANCE	1,960	CE	19,063	36.4
RELIANCE	1,940	CE	18,908	47.3
SBIN	370	CE	17,886	22.8
TATASTEEL	1,200	CE	17,325	18.2
BAJFINANCE	5,500	CE	15,987	122.3
SBIN	390	CE	15,929	12.4
TATASTEEL	1,150	CE	15,588	36.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,100	PE	12,523	15.0
RELIANCE	1,900	PE	9,398	11.4
SBIN	370	PE	8,832	8.0
SBIN	360	PE	8,529	4.9
SBIN	350	PE	7,351	3.0
SBIN	340	PE	7,140	1.9
HDFCBANK	1,400	PE	6,632	10.1
SBIN	380	PE	5,944	12.1
ICICIBANK	600	PE	5,869	4.0
RELIANCE	1,940	PE	5,403	23.2

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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