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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	15,059	1,07,00,025	44,29,000	29.45	1.45	<b>14510</b>
PREVIOUS	15,145	1,10,19,000	59,42,000	36.85	1.51	
% CHANGE	-0.56%	-2.89%	-25.46%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a negative note and traded in a small range through the trading session.
- Nifty lost 77 points to close at 15030.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 15000PE and in 15100CE.
- PCR OI stands at 1.45 compared to 1.51 in the previous trading session.
- Nifty to trade with a support of 14510.

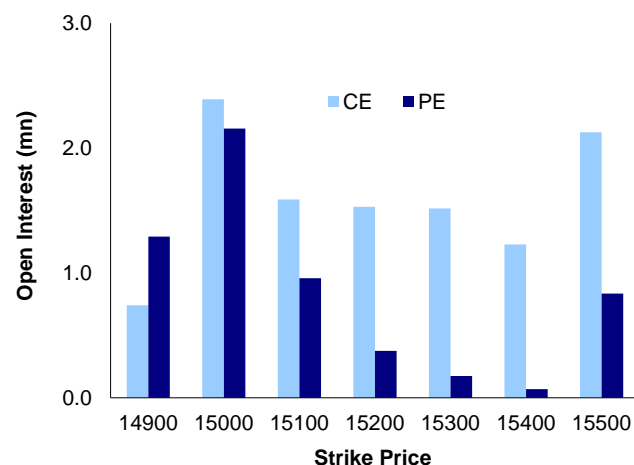
### NIFTY LEVELS

14510    14749    14881    14956    15074    15155

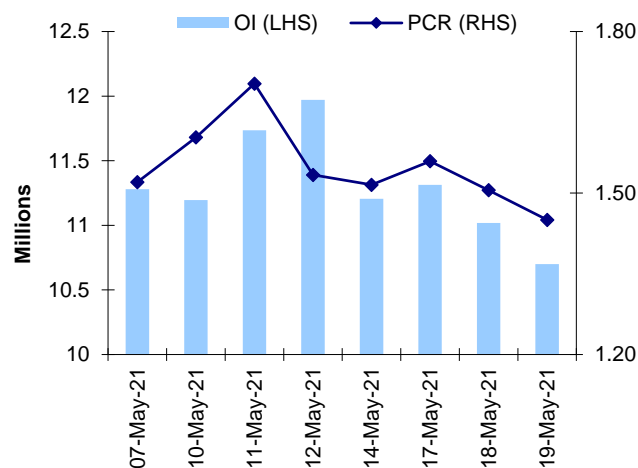
### Stocks

- **Sector:-** Banking and financial stocks traded negative.
- Market wide-open interest is 724,455Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COFORGE	120.9%	20,27,300	-4.4%
AARTIIND	35.5%	12,33,350	-4.7%
PIIND	23.5%	5,57,750	-6.2%
MINDTREE	10.6%	20,45,200	-0.2%
CUMMINSIND	10.5%	16,17,000	0.0%
VOLTAS	10.0%	28,64,500	1.2%
ADANIENT	8.7%	1,63,92,000	-2.4%
TORNTPHARM	8.1%	9,76,750	1.1%
M&MFIN	7.3%	4,16,84,000	-1.4%
KOTAKBANK	6.9%	1,26,12,800	-1.4%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ASHOKLEY	-8.2%	3,40,20,000	1.5%
NAVINFLUOR	-6.7%	4,62,150	0.4%
BAJAJ-AUTO	-6.5%	18,84,750	0.7%
BOSCHLTD	-6.4%	1,13,500	2.3%
BATAINDIA	-6.0%	10,90,650	1.7%
MPHASIS	-5.8%	3,36,050	0.2%
TATAMOTORS	-5.7%	10,78,58,250	-5.4%
RAMCOCEM	-5.6%	22,27,000	1.3%
DABUR	-5.4%	1,24,51,250	1.3%
BAJFINANCE	-5.1%	38,26,750	-1.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	11,94,07,026	3,77,615	314
TATASTEEL	1,74,35,026	2,04,308	1,164
SBIN	4,81,89,573	1,85,835	384
RELIANCE	75,30,294	1,50,497	1,997
AXISBANK	2,02,44,016	1,44,474	717
ADANIENT	99,25,284	1,30,198	1,295
BHARTIARTL	1,92,23,054	1,02,151	528
ICICIBANK	1,39,11,576	87,372	625
IOC	7,41,74,684	79,283	107

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	CE	1.8	116	172,24,900
ONGC	115	CE	3.3	116	146,76,200
POWERGRID	240	CE	3.7	234	72,12,000
IBULHSGFIN	200	CE	6.2	193	53,81,600
COALINDIA	160	CE	2.1	153	100,96,800
IOC	110	CE	2.6	108	163,28,000
ITC	220	CE	0.9	209	168,54,400
MARUTI	7,000	CE	51.9	6,806	4,46,500
HEROMOTOCO	3,000	CE	26.5	2,923	5,31,900
ITC	210	CE	2.7	209	135,61,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	5000	PE	31.9	5264.4	329250
ASIANPAINT	2700	PE	12.7	2826.6	390600
COALINDIA	140	PE	0.65	152.55	3725400
ASIANPAINT	2600	PE	4.9	2826.6	363300
ITC	200	PE	0.7	208.8	6051200
COALINDIA	145	PE	1.45	152.55	3103800
COALINDIA	150	PE	3.05	152.55	2998800
BAJAJ-AUTO	4000	PE	34.25	4103.25	107500
HINDALCO	380	PE	3.85	403.75	1894150
AXISBANK	700	PE	7.45	718.05	2539200

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
UPL	900	CE	1,88,500	7150%	2.0
APOLLOTYRE	227	CE	1,37,500	5400%	2.4
IOC	113	CE	6,37,000	3167%	1.7
PIDILITIND	1,980	CE	2,04,000	2300%	19.4
TORNTPHARM	2,900	CE	1,30,750	456%	31.4
IBULHSGFIN	225	CE	2,51,100	440%	1.7
GMRINFRA	32	CE	1,12,500	400%	0.1
EXIDEIND	197	CE	2,30,400	357%	1.9
VOLTAS	1,030	CE	8,33,000	333%	21.4
IRCTC	2,000	CE	3,36,050	305%	14.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IOC	108	PE	5,26,500	8000%	3.6
IOC	109	PE	2,73,000	4100%	4.2
IOC	112	PE	1,36,500	2000%	6.2
HINDPETRO	270	PE	9,74,700	1619%	6.4
IOC	107	PE	9,75,000	900%	3.1
IOC	110	PE	4,03,000	343%	4.9
VOLTAS	1,020	PE	1,41,000	334%	25.2
AMBUJACEM	320	PE	2,67,000	230%	8.2
UPL	800	PE	1,61,200	218%	30.8
IOC	103	PE	11,24,500	198%	1.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	49,008	29.5
RELIANCE	2,020	CE	20,730	21.8
RELIANCE	2,100	CE	19,753	7.1
TATAMOTORS	320	CE	19,481	8.0
RELIANCE	2,040	CE	17,686	16.0
INFY	1,360	CE	17,681	11.5
IOC	110	CE	16,108	2.6
RELIANCE	2,060	CE	13,505	11.7
TATAMOTORS	350	CE	13,427	2.3
UPL	800	CE	12,984	16.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	14,207	25.6
RELIANCE	1,980	PE	10,550	16.7
TATAMOTORS	300	PE	10,480	4.4
RELIANCE	1,960	PE	10,025	10.8
RELIANCE	1,940	PE	8,200	6.8
TATAMOTORS	310	PE	8,100	7.6
RELIANCE	1,900	PE	7,151	3.3
AXISBANK	700	PE	6,906	7.5
BAJFINANCE	5,600	PE	6,748	105.7
HDFCBANK	1,460	PE	6,417	21.9

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### 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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