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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	15,744	80,17,575	54,47,850	-2.2	0.97	15200
PREVIOUS	15,697	87,59,250	79,33,100	13.7	0.90	
% CHANGE	0.30%	-8.47%	-31.33%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down but recovered completely to close on a positive note.
- Nifty added 63 points to close at 15746.
- OI concentration seen in 16000CE and 15000PE
- Addition witnessed in 16000CE and 15600PE.
- PCR OI stands at 0.97 compared to 0.90 in the previous trading session.
- Nifty to trade with a support of 15200.

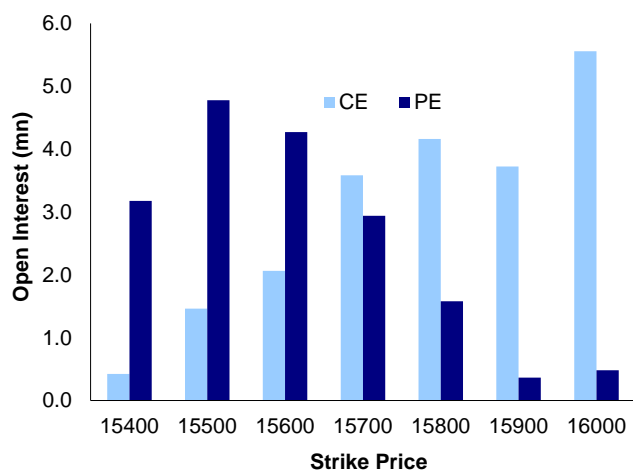
NIFTY LEVELS

15200 15344 15425 15570 15725 15880

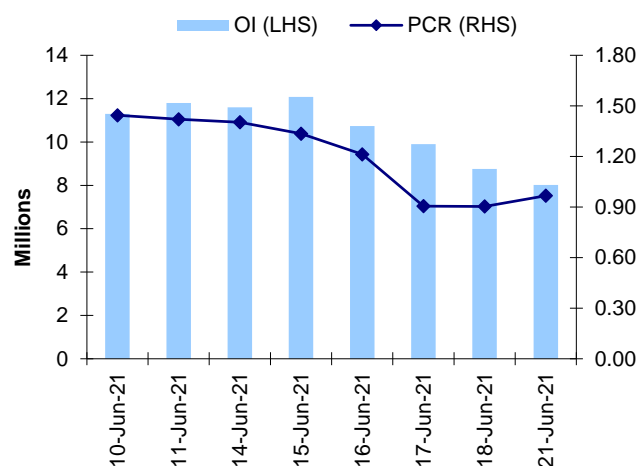
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 709,806Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
UBL	47.0%	28,42,000	3.9%
BATAINDIA	17.4%	13,24,950	1.1%
UPL	15.7%	2,29,72,300	-4.4%
AARTIIND	13.5%	13,40,025	0.1%
CANBK	12.1%	5,75,37,000	3.3%
SRF	10.6%	3,37,000	-1.9%
ICICIPRULI	8.3%	44,79,000	-0.1%
COFORGE	7.9%	7,93,950	0.9%
JINDALSTEL	7.8%	3,43,55,000	-1.6%
PAGEIND	7.6%	84,750	-0.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PETRONET	-17.3%	2,69,82,000	1.0%
IDFCFIRSTB	-9.3%	12,96,94,000	1.5%
SUNTV	-8.7%	1,43,91,000	0.3%
HDFCLIFE	-8.5%	97,61,400	1.3%
MFSL	-7.9%	23,82,250	4.2%
BHEL	-7.6%	8,87,35,500	5.4%
ADANIENT	-7.2%	1,86,53,000	3.5%
HEROMOTOCO	-7.2%	39,68,400	0.1%
POWERGRID	-7.0%	2,37,40,000	0.8%
PVR	-6.8%	14,59,909	-2.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIENT	2,11,01,083	3,23,652	1,540
TATASTEEL	1,30,01,432	1,42,143	1,106
SBIN	3,31,28,978	1,36,330	420
RELIANCE	56,24,044	1,25,169	2,237
TATAMOTORS	2,91,23,887	96,511	334
ICICIBANK	1,34,07,446	83,740	631
SAIL	5,75,19,229	71,635	127
JINDALSTEL	1,82,16,426	69,452	382
HINDUNILVR	25,06,277	62,964	2,514

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	0.7	118	332,36,700
POWERGRID	250	CE	0.6	235	82,76,000
ONGC	120	CE	1.7	121	245,09,100
ONGC	130	CE	0.3	121	198,27,500
HEROMOTOCO	3,100	CE	3.2	2,901	6,18,300
IOC	120	CE	0.2	113	79,75,500
COALINDIA	160	CE	0.4	148	124,78,200
HEROMOTOCO	3,000	CE	6.3	2,901	5,78,700
M&M	820	CE	1.4	778	16,87,700
M&M	800	CE	2.3	778	16,80,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	PE	0.7	121	87,54,900
IOC	110	PE	0.4	113	24,24,500
ITC	200	PE	0.6	205	1,03,36,000
RELIANCE	2,100	PE	3.1	2,236	20,41,500
TATAPOWER	120	PE	1.2	123	61,96,500
TATAMOTORS	320	PE	1.4	334	43,63,350
TATAMOTORS	330	PE	3.8	334	42,94,950
ASIANPAINT	3,000	PE	11.1	3,067	2,33,100
INDUSINDBK	1,000	PE	10.7	1,008	9,56,700
BANKBARODA	80	PE	0.7	82	65,63,700

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GAIL	152	CE	1,70,800	1300%	4.3
BANDHANBNK	355	CE	1,31,400	813%	2.9
UPL	770	CE	1,40,400	731%	15.1
UPL	790	CE	2,84,700	630%	7.1
UPL	780	CE	5,13,500	593%	10.4
BANDHANBNK	345	CE	3,70,800	544%	5.8
HINDUNILVR	2,560	CE	2,49,900	504%	9.8
HINDUNILVR	2,540	CE	1,93,500	447%	13.5
GAIL	157	CE	8,90,600	387%	1.5
UPL	800	CE	6,05,800	305%	4.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BANDHANBNK	340	PE	2,70,000	900%	6.0
BANDHANBNK	330	PE	7,32,600	567%	2.3
HINDUNILVR	2,500	PE	1,17,000	509%	16.1
GMRINFRA	31	PE	10,57,500	327%	1.0
BANDHANBNK	325	PE	2,91,600	231%	1.4
BANDHANBNK	320	PE	8,19,000	150%	0.9
UPL	740	PE	1,07,900	113%	2.3
NTPC	115	PE	35,85,300	98%	0.4
HDFCLIFE	710	PE	1,40,800	97%	3.0
UPL	730	PE	1,45,600	96%	1.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	CE	33,563	15.5
RELIANCE	2,240	CE	28,395	35.3
RELIANCE	2,260	CE	25,915	27.4
ADANIANT	1,600	CE	23,891	25.7
RELIANCE	2,220	CE	18,917	44.2
SBIN	420	CE	16,945	6.1
RELIANCE	2,200	CE	16,626	55.7
TATASTEEL	1,100	CE	16,500	19.6
BAJFINANCE	6,200	CE	14,914	67.5
ITC	210	CE	13,338	0.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	13,358	19.0
RELIANCE	2,100	PE	11,737	3.1
SBIN	400	PE	10,340	1.1
SBIN	410	PE	9,266	2.3
RELIANCE	2,160	PE	9,225	9.1
BAJFINANCE	6,000	PE	7,183	44.5
RELIANCE	2,140	PE	7,005	6.0
RELIANCE	2,180	PE	6,191	13.2
ADANIANT	1,500	PE	6,085	31.4
ADANIANT	1,400	PE	6,029	11.0

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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