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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	15,218	76,29,825	52,01,300	10	1.05	<b>14750</b>
PREVIOUS	15,203	94,19,250	47,61,600	5.65	1.16	
% CHANGE	0.10%	-19.00%	9.23%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a positive note but gave up most of its gains through the day.
- Nifty added 10 points to close at 15208.
- OI concentration seen in 15500CE and 14000PE
- Addition witnessed in 15300CE and in 15200PE.
- PCR OI stands at 1.05 compared to 1.16 in the previous trading session.
- Nifty to trade with a support of 14750.

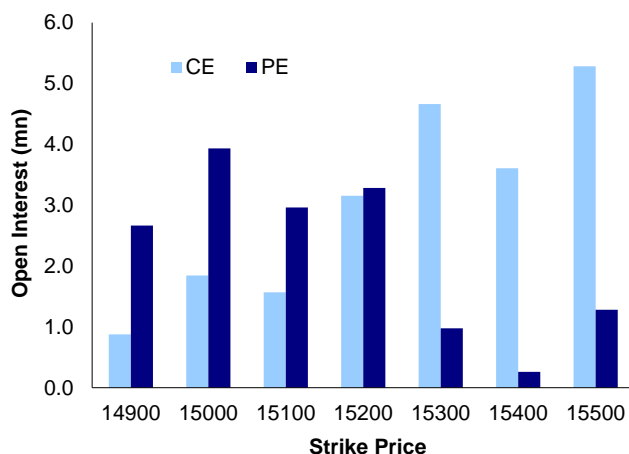
### NIFTY LEVELS

14750    14881    14956    15074    15155    15324

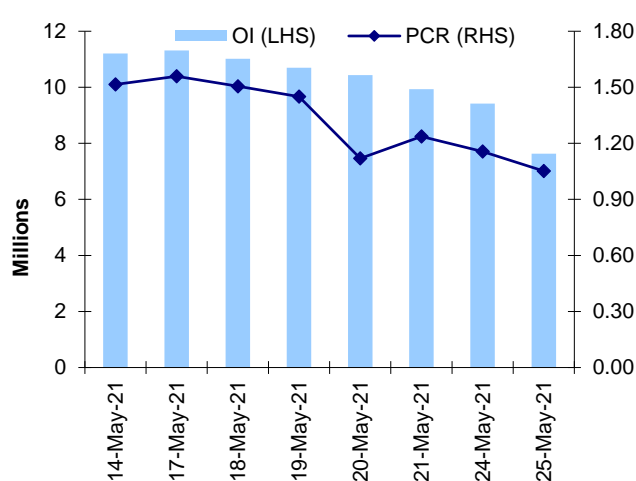
### Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide-open interest is 689,336Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMARAJABAT	70.7%	1,18,05,000	-6.3%
SAIL	14.6%	15,35,77,000	-0.6%
NATIONALUM	13.0%	8,71,25,000	-0.8%
HDFCLIFE	12.3%	1,54,03,300	-1.7%
ONGC	10.1%	5,30,83,800	1.4%
L&TFH	8.8%	5,70,42,208	-2.6%
TVSMOTOR	8.4%	59,50,000	2.1%
ESCORTS	8.2%	37,21,850	-1.6%
CUMMINSIND	7.9%	23,39,400	-3.7%
IGL	7.5%	68,37,875	0.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
M&M	-13.1%	93,65,300	0.2%
GMRINFRA	-11.1%	12,32,32,500	0.4%
POWERGRID	-10.6%	1,80,32,000	0.8%
BRITANNIA	-10.4%	19,85,600	1.8%
CANBK	-10.0%	6,06,15,000	-2.5%
MPHASIS	-9.1%	3,36,375	2.8%
TRENT	-8.7%	8,47,525	1.8%
SBIN	-7.7%	10,83,07,500	0.1%
HEROMOTOCO	-7.6%	36,25,800	1.0%
RBLBANK	-7.4%	2,46,76,100	-1.9%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	5,60,48,127	2,30,384	412
TATASTEEL	1,81,13,752	2,01,380	1,105
JSWSTEEL	2,20,58,890	1,55,529	701
HDFCBANK	96,18,487	1,42,735	1,479
RELIANCE	68,21,015	1,34,670	1,963
CONCOR	1,96,46,926	1,28,929	668
TATAMOTORS	3,73,82,263	1,18,385	315
SAIL	9,18,22,284	1,15,668	124
ICICIBANK	1,48,84,778	96,401	650

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	115	CE	0.8	115	147,84,000
ONGC	120	CE	0.3	115	122,81,500
POWERGRID	240	CE	0.9	233	52,80,000
COALINDIA	160	CE	0.2	148	74,50,800
GAIL	160	CE	0.8	155	34,77,000
COALINDIA	155	CE	0.3	148	53,38,200
COALINDIA	150	CE	0.9	148	53,29,800
HINDALCO	400	CE	2.1	391	35,79,750
TATASTEEL	1,200	CE	0.9	1,106	28,20,300
HEROMOTOCO	3,000	CE	11.4	2,937	3,33,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	800	PE	1.9	810	6,04,100
HINDALCO	380	PE	0.8	391	17,45,800
AXISBANK	700	PE	0.5	733	19,88,400
TATASTEEL	1,000	PE	0.6	1,106	12,25,700
ASIANPAINT	2,800	PE	4.1	2,915	2,29,500
TCS	3,000	PE	1.7	3,110	2,02,800
ASIANPAINT	2,700	PE	1.6	2,915	2,02,200
HDFCBANK	1,440	PE	1.8	1,483	9,20,150
TATASTEEL	1,100	PE	9.4	1,106	10,05,550
SBIN	400	PE	0.9	413	37,00,500

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMARAJABAT	760	CE	3,14,000	6180%	2.5
AMARAJABAT	740	CE	1,24,000	6100%	6.2
AMARAJABAT	750	CE	5,65,000	4246%	3.9
IOC	117	CE	1,75,500	2600%	0.3
CUMMINSIND	840	CE	1,90,200	466%	11.0
TORNTPOWER	445	CE	1,35,000	463%	2.5
HAVELLS	1,000	CE	1,38,000	331%	9.9
COLPAL	1,720	CE	1,35,800	300%	15.4
GUJGASLTD	550	CE	3,20,000	294%	1.6
IGL	525	CE	1,66,375	278%	2.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CONCOR	650	PE	2,42,265	1309%	4.6
TITAN	1,580	PE	1,32,375	1161%	18.0
ASIANPAINT	2,900	PE	1,08,600	997%	22.3
IDEA	4	PE	4,90,000	600%	0.1
ASHOKLEY	127	PE	4,23,000	309%	2.1
IOC	110	PE	20,34,500	256%	1.3
TITAN	1,540	PE	1,57,875	224%	3.3
ZEEL	205	PE	1,38,000	171%	5.6
IOC	112	PE	1,62,500	150%	2.4
UPL	800	PE	2,34,000	134%	11.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	25,939	5.0
TATASTEEL	1,120	CE	20,491	7.5
SBIN	420	CE	17,285	2.6
ASIANPAINT	2,900	CE	16,645	35.6
SBIN	410	CE	14,802	6.5
RELIANCE	1,980	CE	13,495	8.2
COLPAL	1,700	CE	13,402	23.1
HDFCBANK	1,500	CE	13,144	7.8
ICICIBANK	650	CE	11,581	5.6
TATAMOTORS	320	CE	11,368	2.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	400	PE	13,370	0.9
TATASTEEL	1,100	PE	9,347	9.4
SBIN	410	PE	9,305	3.3
RELIANCE	1,960	PE	9,301	10.0
RELIANCE	1,980	PE	8,658	21.2
ICICIBANK	640	PE	8,311	2.0
SBIN	390	PE	6,826	0.3
SBIN	405	PE	6,360	1.8
HDFCBANK	1,480	PE	6,284	11.8
RELIANCE	1,940	PE	5,762	4.5

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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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