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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	15,303	54,44,250	51,59,350	2	1.29	<b>14750</b>
PREVIOUS	15,218	76,29,825	52,01,300	10	1.05	
% CHANGE	0.56%	-28.65%	-0.81%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and gained in the second half.
- Nifty added 93 points to close at 15301.
- OI concentration seen in 15500CE and 15000PE
- Addition witnessed in 15300PE and Reduction in 15200CE.
- PCR OI stands at 1.29 compared to 1.05 in the previous trading session.
- Nifty to trade with a support of 14750.

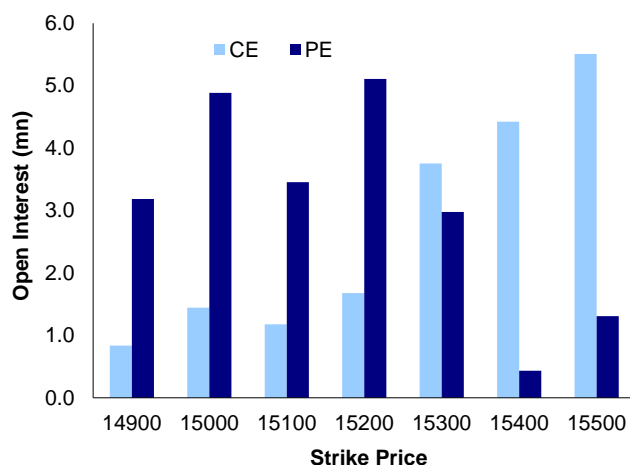
### NIFTY LEVELS

14750    14881    14956    15074    15155    15324

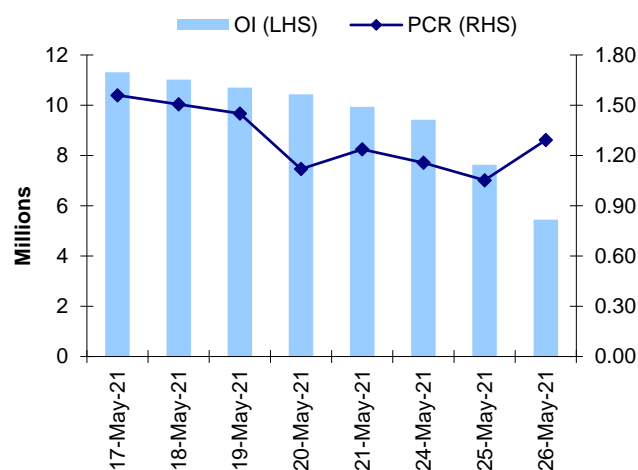
### Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 714,992Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ESCORTS	12.6%	41,92,100	-1.1%
PIDILITIND	11.1%	26,00,000	2.5%
SUNTV	9.1%	1,38,25,500	4.1%
BAJAJFINSV	8.8%	8,61,225	4.7%
AUBANK	7.4%	29,40,000	-0.1%
IDEA	7.3%	83,38,40,000	0.0%
BEL	6.3%	3,25,54,600	0.4%
INDIGO	5.4%	39,88,500	0.3%
M&MFIN	4.9%	4,23,60,000	-1.2%
ITC	4.8%	15,45,34,400	-0.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LALPATHLAB	-14.0%	4,74,250	0.6%
UBL	-13.3%	10,33,900	0.1%
IOC	-11.7%	7,31,38,000	1.5%
GMRINFRA	-11.6%	10,89,90,000	0.9%
FEDERALBNK	-11.3%	7,16,00,000	0.2%
AMARAJABAT	-10.9%	1,05,22,000	1.2%
SRF	-10.4%	3,83,625	0.2%
PVR	-10.3%	16,71,549	-1.7%
CONCOR	-9.9%	82,54,203	-0.2%
MPHASIS	-9.4%	3,04,850	1.8%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	5,23,57,719	2,17,513	414
TATASTEEL	1,54,32,703	1,67,094	1,082
JSWSTEEL	1,87,21,303	1,27,714	682
ICICIBANK	1,44,87,031	94,222	653
TATAMOTORS	2,86,39,717	90,969	316
HDFCBANK	61,41,995	90,819	1,477
SAIL	6,71,41,657	80,618	119
ADANIENT	56,30,730	73,336	1,323
JINDALSTEL	1,75,97,454	69,265	390

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	115	CE	0.2	113	143,52,800
COALINDIA	160	CE	0.1	146	58,21,200
SUNPHARMA	700	CE	6.3	704	23,49,200
TCS	3,200	CE	3.2	3,154	3,39,000
HINDALCO	400	CE	0.2	382	28,18,650
DRREDDY	5,300	CE	10.6	5,292	1,95,875
TATAPOWER	110	CE	0.2	106	69,39,000
COALINDIA	155	CE	0.1	146	37,42,200
TATASTEEL	1,200	CE	0.3	1,083	20,63,800
KOTAKBANK	1,800	CE	1.5	1,745	6,66,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HDFCBANK	1,440	PE	1.3	1,481	7,76,600
AXISBANK	700	PE	0.4	736	14,79,600
HDFCBANK	1,460	PE	2.1	1,481	4,98,850
HINDALCO	380	PE	2.2	382	12,12,600
HDFCBANK	1,420	PE	0.9	1,481	4,89,500
SBIN	400	PE	0.2	414	29,95,500
ASIANPAINT	2,900	PE	3.8	2,936	77,700
LT	1,440	PE	1.2	1,472	1,77,100
TATAMOTORS	310	PE	0.5	315	23,31,300
TATASTEEL	1,050	PE	1.7	1,083	6,60,450

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JINDALSTEL	390	CE	1,52,500	455%	4.7
BPCL	495	CE	2,84,400	243%	3.1
SAIL	122	CE	3,61,000	138%	0.6
BPCL	515	CE	1,02,600	119%	1.4
ZEEL	215	CE	8,40,000	83%	0.5
DLF	295	CE	3,53,100	78%	1.1
TITAN	1,620	CE	1,06,875	76%	1.7
SUNPHARMA	710	CE	15,93,200	70%	3.5
BERGEPAIN	850	CE	2,67,300	60%	5.8
JINDALSTEL	400	CE	6,32,500	59%	1.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DLF	290	PE	3,96,000	757%	1.9
WIPRO	530	PE	3,00,800	652%	4.4
IBULHSGFIN	225	PE	3,75,100	365%	2.1
UPL	810	PE	1,01,400	271%	4.6
MANAPPURAM	165	PE	1,26,000	250%	5.3
DLF	285	PE	2,27,700	214%	0.8
M&M	760	PE	3,08,700	176%	1.2
WIPRO	525	PE	1,18,400	174%	1.4
BPCL	470	PE	7,63,200	167%	8.2
ZEEL	205	PE	3,30,000	139%	1.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	5,800	CE	22,511	39.6
RELIANCE	2,000	CE	17,402	2.3
SBIN	420	CE	14,366	1.3
INFY	1,400	CE	12,179	31.6
SBIN	430	CE	12,089	0.3
RELIANCE	1,980	CE	11,051	5.1
BAJFINANCE	5,900	CE	10,517	15.2
BAJFINANCE	5,700	CE	10,181	93.8
TATASTEEL	1,100	CE	9,890	1.9
SBIN	415	CE	8,959	2.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	410	PE	9,443	1.4
SBIN	400	PE	7,233	0.2
RELIANCE	1,960	PE	6,511	4.6
BAJFINANCE	5,600	PE	5,779	5.7
TATASTEEL	1,080	PE	5,678	5.5
BAJFINANCE	5,700	PE	4,979	15.7
SBIN	415	PE	4,531	3.4
BAJFINANCE	5,500	PE	4,246	3.6
SBIN	405	PE	4,176	0.5
ICICIBANK	640	PE	3,899	0.8

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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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