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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	15,387	98,69,025	56,60,250	50.15	1.35	14912
PREVIOUS	15,303	54,44,250	51,59,350	2	1.29	
% CHANGE	0.55%	81.27%	9.71%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the trading session.
- Nifty added 36 points to close at 15337.
- OI concentration seen in 16000CE and 14000PE
- Addition witnessed in 15300CE and in 15000PE.
- PCR OI stands at 1.35.
- Nifty to trade with a support of 14912.

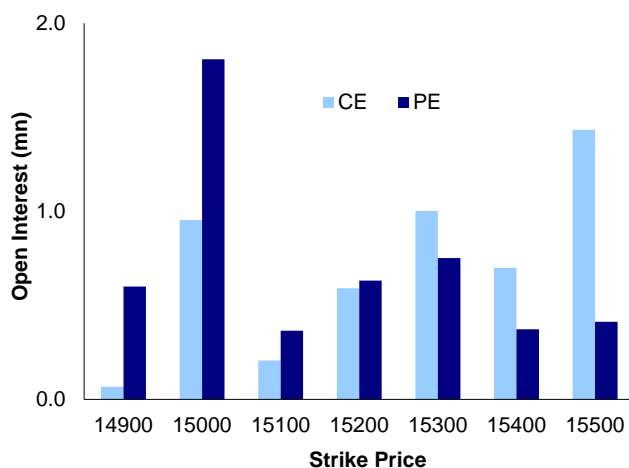
NIFTY LEVELS

14912 15087 15201 15344 15425 15570

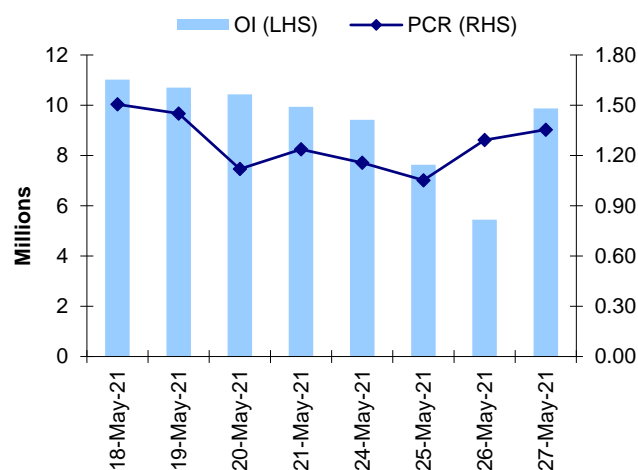
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 426,906Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PNB	123.3%	29,65,60,000	7.4%
BEL	88.6%	3,86,34,600	-0.8%
CHOLAFIN	74.5%	1,10,63,750	-1.2%
MPHISIS	74.1%	3,75,050	2.9%
TECHM	55.0%	1,03,38,600	1.2%
BPCL	52.5%	4,46,81,400	-0.9%
ACC	50.6%	22,04,500	1.1%
ADANIENT	49.9%	1,89,84,000	0.2%
MANAPPURAM	49.4%	3,03,12,000	-3.8%
CUMMINSIND	48.7%	26,82,600	-3.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMARAJABAT	-1.0%	83,71,000	-0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIENT	3,66,90,935	4,86,942	1,326
HDFC	1,41,19,786	3,55,231	2,509
SBIN	7,33,92,997	3,08,107	425
TATASTEEL	2,27,91,032	2,49,193	1,097
BPCL	5,14,94,404	2,45,193	468
RELIANCE	1,23,77,100	2,44,766	1,976
ZEEL	10,26,39,504	2,15,089	210
PNB	51,18,15,455	2,10,420	42
TCS	59,59,785	1,90,063	3,180

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAPOWER	110	CE	4.6	105	196,69,500
ITC	220	CE	4.7	210	166,27,200
BPCL	500	CE	12.3	471	48,60,000
HEROMOTOCO	3,100	CE	73.5	3,009	3,80,700
RELIANCE	2,000	CE	47.0	1,985	30,53,750
HEROMOTOCO	3,000	CE	115.4	3,009	3,46,500
HEROMOTOCO	3,200	CE	45.0	3,009	2,85,300
ITC	210	CE	8.0	210	116,44,800
HINDALCO	400	CE	13.8	388	21,28,500
MARUTI	7,000	CE	240.6	7,018	1,58,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	200	PE	2.9	210	83,96,800
ITC	210	PE	7.5	210	74,46,400
HEROMOTOCO	2,900	PE	59.9	3,009	1,77,900
SBIN	400	PE	9.5	424	42,81,000
HCLTECH	900	PE	10.6	948	7,80,500
TCS	3,000	PE	14.9	3,204	2,44,800
RELIANCE	1,900	PE	20.5	1,985	10,19,000
HEROMOTOCO	3,000	PE	104.9	3,009	1,19,100
KOTAKBANK	1,700	PE	26.0	1,789	4,35,200
TATASTEEL	1,100	PE	62.7	1,081	14,31,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JINDALSTEL	370	CE	6,02,500	24000%	41.4
PNB	53	CE	12,16,000	7500%	0.8
PNB	47	CE	11,04,000	3350%	1.8
PNB	44	CE	16,16,000	3267%	2.7
AUROPHARMA	1,160	CE	1,00,100	2467%	17.7
PNB	46	CE	12,64,000	1875%	2.0
MANAPPURAM	155	CE	4,56,000	1420%	7.5
BPCL	570	CE	3,22,200	1392%	3.4
PNB	43	CE	18,56,000	1350%	3.0
WIPRO	545	CE	2,09,600	1210%	16.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAMOTORS	265	PE	2,08,050	7200%	2.2
PNB	41	PE	11,52,000	7100%	2.4
BANKBARODA	100	PE	6,78,600	5700%	18.3
VEDL	320	PE	1,05,400	3300%	50.6
IOC	111	PE	1,10,500	1600%	4.9
PNB	39	PE	7,84,000	1533%	1.6
BHARTIARTL	620	PE	1,31,421	1083%	92.9
WIPRO	540	PE	2,24,000	977%	18.9
SAIL	105	PE	5,03,500	960%	1.8
PNB	38	PE	26,24,000	865%	1.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	19,230	47.0
SBIN	420	CE	12,496	20.9
INFY	1,400	CE	10,088	35.4
SBIN	430	CE	9,118	16.6
BPCL	500	CE	8,413	12.3
RELIANCE	2,100	CE	7,628	18.8
TATASTEEL	1,100	CE	7,070	45.4
KOTAKBANK	1,800	CE	6,795	57.8
SBIN	450	CE	6,291	10.1
PNB	45	CE	5,959	2.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	4,974	20.5
SBIN	400	PE	4,158	9.5
RELIANCE	2,000	PE	2,969	59.2
SBIN	410	PE	2,771	13.1
INFY	1,320	PE	2,400	8.9
SBIN	420	PE	2,381	17.7
RELIANCE	1,960	PE	2,333	41.1
TCS	3,100	PE	2,142	35.7
TATASTEEL	1,000	PE	2,081	20.0
BPCL	450	PE	1,994	13.3

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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