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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	15,888	96,12,100	54,31,850	28	1.39	15290
PREVIOUS	15,832	93,22,900	73,53,500	42.45	1.39	
% CHANGE	0.35%	3.10%	-26.13%	-	-	

OUTLOOK

Nifty

- Nifty traded in a small range through the day before gaining in the second half of the trading session.
- Nifty added 69 points to close at 15860.
- OI concentration seen in 16000CE and 15500PE
- Addition witnessed in 16000CE and 15000PE.
- PCR OI stands at 1.39 compared to 1.39 in the previous trading session.
- Nifty to trade with a support of 15290.

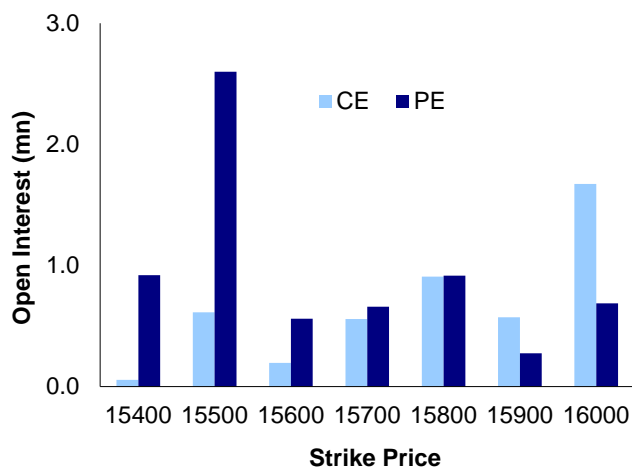
NIFTY LEVELS

15290 15449 15556 15669 15794 15902

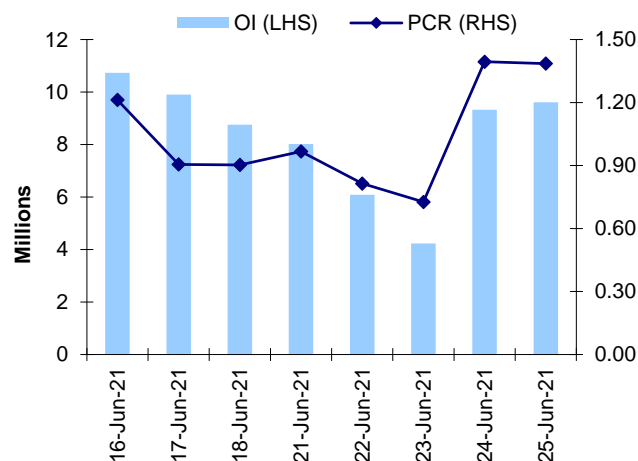
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 537,041Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IDEA	34.0%	61,72,60,000	11.0%
KOTAKBANK	22.6%	1,76,13,200	-0.2%
APOLLOHOSP	20.3%	20,70,250	7.4%
SUNTV	14.2%	1,14,64,500	1.5%
INDUSTOWER	14.1%	1,27,06,400	0.4%
NAVINFLUOR	13.9%	3,44,475	7.0%
CUMMINSIND	13.8%	29,46,000	3.1%
GUJGASLTD	13.7%	23,63,750	-1.8%
CHOLAFIN	10.5%	68,12,500	0.3%
NATIONALUM	9.7%	8,48,13,000	7.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MARUTI	-10.3%	18,53,600	1.6%
AUBANK	-5.4%	23,80,000	2.5%
COFORGE	-5.2%	5,93,800	0.6%
M&MFIN	-3.2%	4,36,28,000	2.0%
NAUKRI	-2.4%	10,82,125	3.5%
TVSMOTOR	-2.2%	54,11,000	1.3%
GAIL	-2.2%	2,91,03,100	0.6%
MINDTREE	-1.7%	17,30,400	0.8%
ADANIANT	-1.7%	1,64,30,000	0.7%
TCS	-1.6%	76,33,500	0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	2,55,46,334	5,38,011	2,104
TATASTEEL	1,80,22,770	2,08,606	1,165
KOTAKBANK	95,77,645	1,65,820	1,735
ASHOKLEY	10,43,28,686	1,30,680	123
SBIN	2,98,86,797	1,27,326	429
SAIL	8,41,19,646	1,09,712	131
ICICIBANK	1,47,85,922	95,358	649
MARUTI	12,16,123	92,755	7,649
TCS	27,22,861	91,954	3,381

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	2.4	116	91,25,700
HEROMOTOCO	3,000	CE	59.4	2,922	6,77,100
M&M	800	CE	25.0	790	15,88,300
RELIANCE	2,300	CE	23.7	2,118	66,62,000
RELIANCE	2,200	CE	45.6	2,118	63,92,000
COALINDIA	160	CE	2.2	149	73,29,000
DRREDDY	5,500	CE	66.4	5,299	2,85,625
COALINDIA	150	CE	4.6	149	69,88,800
ONGC	130	CE	2.5	121	91,39,900
ONGC	125	CE	3.9	121	86,54,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	5,000	PE	52.7	5,299	3,26,750
HEROMOTOCO	2,800	PE	36.1	2,922	3,26,700
MARUTI	7,000	PE	44.7	7,659	1,46,100
RELIANCE	2,100	PE	64.0	2,118	28,85,250
ITC	200	PE	2.2	206	1,04,99,200
INDUSINDBK	1,000	PE	31.5	1,017	11,95,200
HDFCBANK	1,500	PE	27.1	1,516	14,22,850
RELIANCE	2,000	PE	26.6	2,118	24,91,000
KOTAKBANK	1,700	PE	30.2	1,746	8,85,200
ITC	205	PE	4.2	206	78,08,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCBANK	1,660	CE	1,85,350	8325%	4.0
RELIANCE	2,080	CE	1,11,250	6257%	93.4
SUNTV	580	CE	1,68,000	3633%	10.3
WIPRO	605	CE	1,04,000	3150%	5.2
CUMMINSIND	880	CE	2,02,800	2314%	29.2
TATAPOWER	147	CE	1,35,000	1900%	1.0
RELIANCE	2,120	CE	7,28,500	1556%	74.4
TATASTEEL	1,220	CE	6,24,750	1464%	30.1
JSWSTEEL	695	CE	1,03,950	1183%	25.1
NATIONALUM	78	CE	6,46,000	1167%	2.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATASTEEL	1,170	PE	1,16,450	6750%	48.1
AXISBANK	760	PE	5,32,800	6243%	20.1
TATASTEEL	1,160	PE	1,95,500	5650%	43.4
BHEL	58	PE	3,67,500	1650%	0.8
BEL	175	PE	4,59,800	1629%	7.7
ASHOKLEY	122	PE	3,78,000	1300%	5.3
SAIL	77	PE	1,14,000	1100%	0.2
INFY	1,580	PE	1,65,600	1050%	47.7
IGL	450	PE	1,37,500	669%	2.2
RECLTD	137	PE	1,32,000	633%	2.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	57,466	45.6
RELIANCE	2,300	CE	45,263	23.7
RELIANCE	2,100	CE	33,953	83.4
RELIANCE	2,400	CE	30,234	14.0
RELIANCE	2,500	CE	16,930	8.8
TATASTEEL	1,200	CE	14,797	37.5
RELIANCE	2,140	CE	13,936	66.1
RELIANCE	2,260	CE	13,725	30.8
RELIANCE	2,160	CE	13,491	58.2
RELIANCE	2,240	CE	13,349	35.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	29,676	64.0
RELIANCE	2,000	PE	23,198	26.6
RELIANCE	1,900	PE	14,650	11.0
RELIANCE	2,060	PE	8,654	45.4
RELIANCE	2,080	PE	7,308	54.1
RELIANCE	2,040	PE	6,914	37.5
RELIANCE	2,120	PE	6,576	75.1
SBIN	420	PE	5,796	9.2
RELIANCE	2,200	PE	5,589	126.2
RELIANCE	1,960	PE	4,710	18.0

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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