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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	14,351	99,25,425	1,68,25,150	70.25	1.42	<b>14020</b>
PREVIOUS	13,709	91,84,875	1,18,00,250	75.1	1.24	
% CHANGE	4.68%	8.06%	42.58%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and gained significantly in the second half.
- Nifty added 646 points to close at 14281.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 15000CE and in 14200PE.
- PCR OI stands at 1.42 compared to 1.24 in the previous trading session.
- Nifty to trade with a support of 14020.

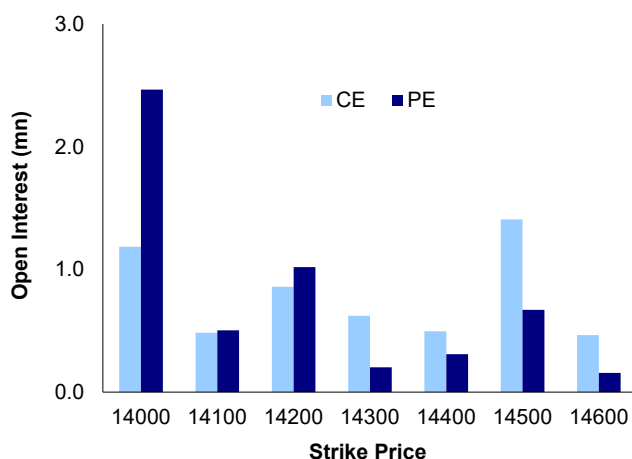
### NIFTY LEVELS

13550	13760	13910	14020	14192	14316
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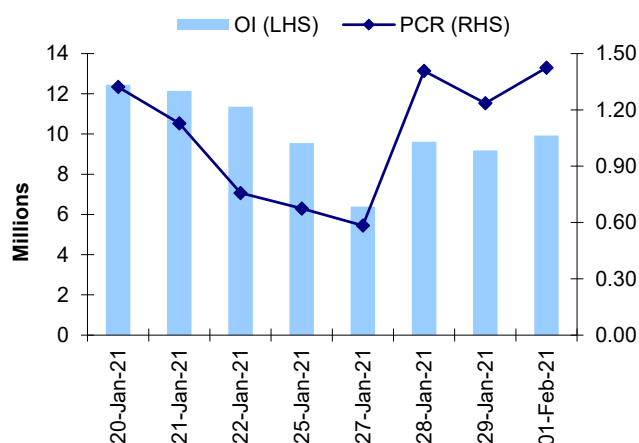
### Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 474,551Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDUSINDBK	40.6%	2,40,99,300	14.7%
SAIL	39.0%	13,49,95,000	10.3%
ICICIPRULI	20.8%	59,26,500	1.8%
PAGEIND	17.1%	73,020	2.4%
CHOLAFIN	16.3%	51,85,000	11.3%
SIEMENS	16.1%	8,48,100	6.3%
IDFCFIRSTB	13.8%	17,16,08,000	-1.3%
GODREJPROP	12.1%	16,28,900	5.1%
AARTIIND	12.0%	5,00,650	0.4%
BHARATFORG	11.8%	52,83,000	5.0%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LALPATHLAB	-23.2%	1,20,500	2.2%
CIPLA	-22.6%	1,37,70,900	-2.4%
RBLBANK	-18.8%	2,15,52,800	10.8%
SHREECEM	-12.6%	1,36,400	7.8%
RAMCOCEM	-10.4%	12,27,400	7.1%
EXIDEIND	-10.2%	1,16,89,200	0.6%
MGL	-8.7%	14,87,400	3.3%
CUMMINSIND	-6.3%	16,29,600	9.6%
INDUSTOWER	-5.4%	93,71,600	3.8%
HDFCBANK	-5.3%	2,65,18,250	6.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	16,56,55,500	4,46,606	280
ICICIBANK	6,93,54,326	4,02,547	604
SBIN	10,34,14,068	3,10,857	311
RELIANCE	1,57,74,504	2,95,618	1,895
AXISBANK	3,06,48,270	2,10,283	709
HDFCBANK	1,31,85,272	1,89,792	1,477
HDFC	71,06,502	1,77,478	2,579
LT	1,13,17,043	1,59,056	1,449
TATASTEEL	2,10,84,694	1,30,223	636

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	1.2	130	122,43,000
NTPC	100	CE	1.5	91	123,69,000
BANKBARODA	80	CE	3.2	74	114,89,400
IOC	100	CE	2.8	96	73,97,000
MARUTI	8,000	CE	106.5	7,426	3,19,900
TATAMOTORS	300	CE	13.7	281	95,53,200
ITC	220	CE	7.9	217	127,04,000
BPCL	400	CE	14.4	391	28,29,600
HINDUNILVR	2,400	CE	18.4	2,263	7,10,400
RELIANCE	2,000	CE	34.8	1,903	28,47,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	250	PE	1.5	313	54,30,000
INDUSINDBK	900	PE	25.9	978	12,13,200
HINDUNILVR	2,200	PE	32.0	2,263	2,74,200
SBIN	280	PE	4.9	313	34,44,000
ITC	200	PE	2.5	217	44,41,600
ITC	210	PE	5.6	217	41,98,400
TATAMOTORS	260	PE	11.4	281	29,98,200
RELIANCE	1,800	PE	29.1	1,903	11,02,500
MARUTI	7,000	PE	125.6	7,426	95,400
ICICIBANK	520	PE	3.6	608	39,31,125

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TECHM	960	CE	1,63,200	3300%	30.0
CADILAHC	450	CE	1,29,800	2850%	25.1
ICICIBANK	660	CE	3,83,625	2690%	6.8
UPL	530	CE	1,35,200	1633%	30.9
BHEL	44	CE	6,72,000	967%	1.1
IDFCFIRSTB	46	CE	12,92,000	871%	3.3
IDFCFIRSTB	44	CE	5,51,000	867%	4.3
ICICIBANK	670	CE	4,77,125	813%	5.4
ICICIBANK	630	CE	9,33,625	771%	14.2
BIOCON	370	CE	1,58,700	763%	23.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ICICIBANK	600	PE	7,72,750	5520%	19.6
IOC	82	PE	3,31,500	5000%	1.8
FEDERALBNK	61	PE	5,10,000	5000%	1.5
ICICIBANK	570	PE	8,37,375	3482%	9.9
RECLTD	112	PE	3,06,000	2450%	0.5
SAIL	62	PE	7,03,000	1750%	2.9
SBIN	315	PE	2,73,000	1417%	17.7
CANBK	145	PE	1,40,400	1200%	10.6
ITC	217	PE	2,04,800	1180%	9.3
CHOLAFIN	370	PE	1,57,500	1160%	3.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	20,358	34.8
ICICIBANK	600	CE	19,541	27.7
RELIANCE	1,900	CE	19,096	71.3
ITC	220	CE	12,270	7.9
SBIN	300	CE	11,419	24.2
RELIANCE	2,100	CE	10,522	16.2
SBIN	320	CE	9,911	14.2
INDUSINDBK	1,000	CE	9,587	47.7
LT	1,400	CE	9,349	84.5
ICICIBANK	570	CE	8,951	48.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,800	PE	10,458	29.1
ICICIBANK	520	PE	7,519	3.6
RELIANCE	1,700	PE	7,019	11.5
ICICIBANK	550	PE	6,491	6.3
ICICIBANK	540	PE	6,137	5.2
ICICIBANK	530	PE	6,056	4.2
ICICIBANK	560	PE	5,457	7.9
INDUSINDBK	900	PE	5,293	25.9
RELIANCE	1,900	PE	5,206	67.4
ICICIBANK	500	PE	4,870	2.5

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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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