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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	14,696	96,69,000	1,09,97,050	49	1.55	<b>14020</b>
PREVIOUS	14,351	99,25,425	1,68,25,150	70.25	1.42	
% CHANGE	2.40%	-2.58%	-34.64%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and gained through the day.
- Nifty added 366 points to close at 14647.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14000PE and Reduction in 14500CE.
- PCR OI stands at 1.55 compared to 1.42 in the previous trading session.
- Nifty to trade with a support of 14020.

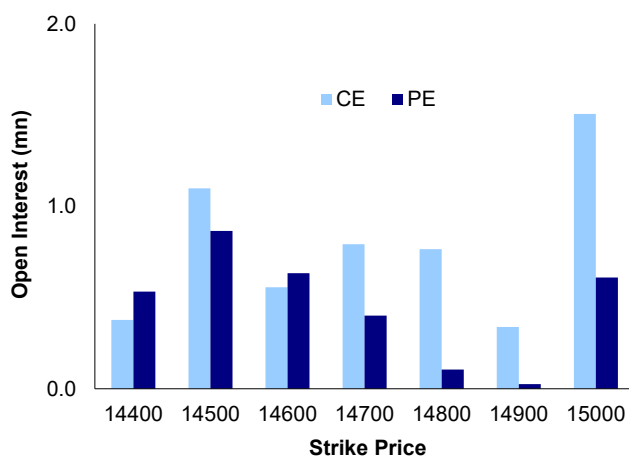
### NIFTY LEVELS

14020	14192	14316	14488	14578	14767
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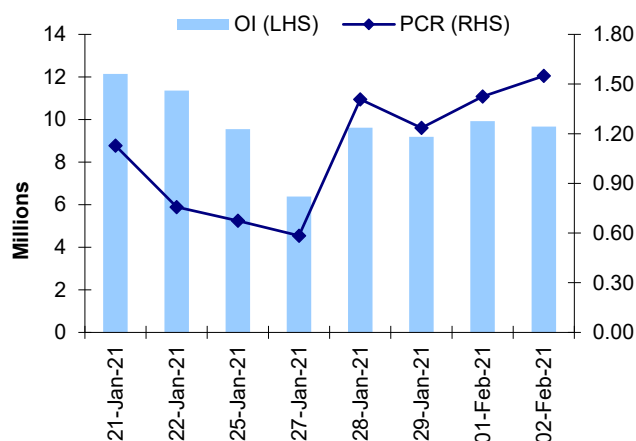
### Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide-open interest is 432,479Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HDFCLIFE	17.7%	89,80,400	-2.6%
ZEEL	16.0%	2,89,05,000	6.9%
L&TFH	14.5%	2,63,25,800	2.4%
AMARAJABAT	14.0%	18,57,000	0.8%
HINDUNILVR	13.6%	70,48,500	-0.8%
ASHOKLEY	12.4%	3,82,32,000	8.4%
DRREDDY	12.2%	34,48,125	1.2%
TORNTPOWER	11.8%	51,00,000	2.4%
BATAINDIA	11.0%	10,35,650	0.6%
TORNTPHARM	10.9%	8,62,500	1.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LALPATHLAB	-13.3%	1,04,500	6.1%
SAIL	-13.1%	11,73,44,000	-4.1%
M&MFIN	-12.3%	1,49,28,000	6.6%
RBLBANK	-10.5%	1,92,90,800	2.3%
KOTAKBANK	-9.6%	1,35,78,800	3.3%
HAVELLS	-9.3%	41,48,000	6.4%
CUMMINSIND	-9.3%	14,78,400	4.1%
LUPIN	-7.8%	76,61,050	4.5%
EXIDEIND	-7.5%	1,08,14,400	3.5%
ULTRACEMCO	-7.2%	13,06,400	6.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	25,19,65,965	7,77,948	322
SBIN	12,14,34,166	3,95,739	333
RELIANCE	1,91,38,414	3,61,681	1,926
HDFCBANK	2,12,10,103	3,30,138	1,561
ICICIBANK	4,23,62,384	2,59,707	617
HDFC	92,53,486	2,50,070	2,659
LT	1,43,49,665	2,20,019	1,520
AXISBANK	2,87,03,320	2,07,438	714
DRREDDY	36,75,106	1,63,648	4,483

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	1.3	131	126,96,600
ONGC	100	CE	2.5	93	98,94,500
BANKBARODA	80	CE	3.2	75	120,86,100
NTPC	100	CE	1.8	93	125,17,200
IOC	100	CE	4.1	99	76,89,500
TATAMOTORS	330	CE	22.0	324	119,70,000
HINDUNILVR	2,300	CE	40.5	2,244	8,73,300
IOC	110	CE	1.4	99	55,51,000
ITC	220	CE	8.3	219	128,09,600
HINDUNILVR	2,400	CE	18.0	2,244	8,42,400

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	250	PE	0.9	334	52,11,000
HINDUNILVR	2,200	PE	39.0	2,244	4,44,900
SBIN	300	PE	5.6	334	47,07,000
SBIN	280	PE	2.5	334	45,54,000
INDUSINDBK	900	PE	22.7	980	11,76,300
ITC	200	PE	1.9	219	51,13,600
TATAMOTORS	300	PE	13.2	324	36,70,800
TCS	3,000	PE	21.8	3,212	2,40,300
ITC	210	PE	4.4	219	44,03,200
TATAMOTORS	250	PE	2.6	324	31,52,100

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMBUJACEM	295	CE	1,23,000	4000%	5.4
AMBUJACEM	310	CE	1,11,000	1750%	2.9
ZEEL	275	CE	1,02,000	1600%	7.0
LT	1,580	CE	1,28,800	1079%	34.0
TATAPOWER	84	CE	10,66,500	1029%	5.3
TVSMOTOR	650	CE	1,59,600	936%	17.2
HINDUNILVR	2,240	CE	1,66,800	911%	64.2
SUNTV	600	CE	1,65,000	900%	5.9
BIOCON	470	CE	1,47,200	814%	2.3
HDFC	3,100	CE	1,16,100	780%	8.6

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCBANK	1,560	PE	3,18,450	28850%	43.2
HDFCBANK	1,540	PE	2,31,550	20950%	34.6
TATAMOTORS	320	PE	10,43,100	18200%	22.2
ICICIBANK	630	PE	1,36,125	9800%	27.4
ZEEL	240	PE	2,49,000	4050%	14.7
EXIDEIND	177	PE	1,47,600	4000%	2.2
ICICIBANK	620	PE	9,32,250	2982%	22.0
KOTAKBANK	1,880	PE	1,00,800	2420%	67.5
PFC	120	PE	4,58,800	2367%	5.3
SBIN	325	PE	7,50,000	1823%	13.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	36,704	51.2
RELIANCE	1,900	CE	27,275	93.7
TATAMOTORS	330	CE	18,472	22.0
RELIANCE	2,100	CE	18,272	26.0
RELIANCE	1,950	CE	15,783	70.2
MARUTI	8,000	CE	12,604	167.7
SBIN	350	CE	12,366	12.3
HDFCBANK	1,600	CE	10,277	30.8
LT	1,600	CE	10,199	27.6
RELIANCE	2,200	CE	10,189	14.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,800	PE	13,853	25.1
RELIANCE	1,700	PE	10,147	10.8
RELIANCE	1,850	PE	9,017	38.3
RELIANCE	1,900	PE	8,124	56.1
ICICIBANK	600	PE	7,036	13.9
HDFCBANK	1,500	PE	6,575	21.3
SBIN	300	PE	6,501	5.6
AXISBANK	700	PE	5,328	20.5
HDFCBANK	1,400	PE	5,290	6.2
SBIN	280	PE	5,208	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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