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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	15,299	1,02,87,525	74,19,300	53.85	1.85	<b>14676</b>
PREVIOUS	14,958	1,01,89,875	91,78,600	39.15	1.73	
% CHANGE	2.28%	0.96%	-19.17%	-		

## OUTLOOK

### Nifty

- Nifty opened gap-up and gained significantly in the second half.
- Nifty added 326 point to close at 15245.
- OI concentration seen in 16000CE and 14000PE
- Activity witnessed in 15000 strike.
- PCR OI stands at 1.85 compared to 1.73 in the previous trading session.
- Nifty to trade with a support of 14676.

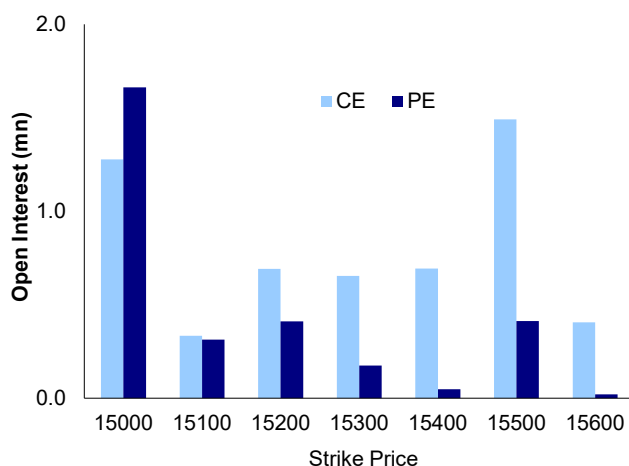
### NIFTY LEVELS

14676	14854	15082	15243	15432	15638
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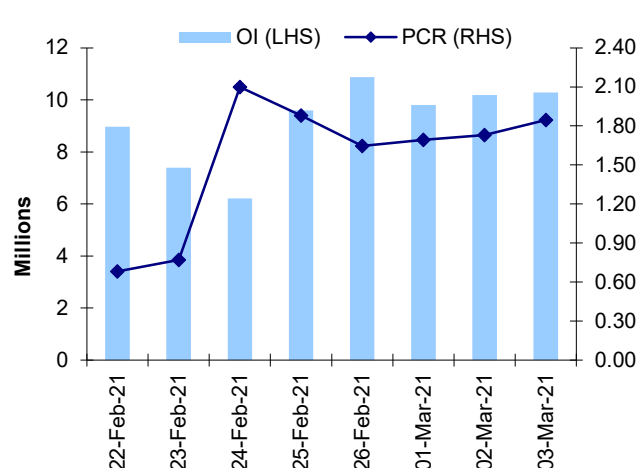
### Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 612,778Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUB	221.3%	74,21,400	3.3%
NAM-INDIA	146.9%	18,44,800	4.5%
AUBANK	142.6%	4,98,500	4.3%
GRANULES	97.9%	46,06,600	8.4%
LTTS	64.5%	1,96,800	-0.6%
MPHISIS	62.0%	1,57,950	0.5%
GUJGASLTD	57.9%	8,62,500	3.3%
ALKEM	54.0%	1,33,400	-2.5%
APLLTD	35.9%	2,28,800	-0.6%
PFIZER	24.8%	34,625	-0.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TRENT	-15.0%	3,20,450	0.6%
TVSMOTOR	-13.1%	35,84,000	-0.9%
POWERGRID	-10.0%	1,09,80,000	1.1%
M&M	-9.2%	78,72,200	-0.9%
ESCORTS	-7.7%	26,68,050	2.3%
BATAINDIA	-7.6%	15,52,100	2.0%
BERGEPAIN	-6.9%	33,24,200	2.6%
SAIL	-6.9%	13,94,79,000	-0.4%
AARTIIND	-6.7%	3,85,475	0.6%
NTPC	-6.6%	7,74,45,900	0.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	9,20,06,451	3,23,585	349
RELIANCE	1,47,33,134	3,18,462	2,202
TATASTEEL	2,88,42,835	2,22,930	777
SBIN	4,62,68,223	1,86,965	405
HDFC	56,40,063	1,48,149	2,655
BHARTIARTL	2,42,14,390	1,32,288	546
ICICIBANK	2,10,36,174	1,31,463	632
TCS	35,09,857	1,06,563	3,059
ADANIANT	1,16,70,544	1,06,311	915

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	160	CE	4.8	153	121,00,200
ONGC	120	CE	3.9	114	76,15,300
COALINDIA	170	CE	2.5	153	65,85,600
ITC	220	CE	3.9	212	178,91,200
MARUTI	8,000	CE	53.3	7,175	3,56,100
HINDUNILVR	2,200	CE	53.3	2,205	9,71,100
HINDALCO	350	CE	21.4	361	27,09,000
BANKBARODA	90	CE	3.6	85	153,27,000
NTPC	120	CE	2.5	113	76,60,800
TATAMOTORS	400	CE	7.9	350	85,38,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	400	PE	13.5	408	59,70,000
MARUTI	7,000	PE	175.1	7,175	1,78,500
TATAMOTORS	300	PE	4.6	350	52,21,200
INFY	1,200	PE	4.6	1,352	18,57,600
MARUTI	6,500	PE	49.7	7,175	1,51,900
ITC	210	PE	5.7	212	70,56,000
AXISBANK	700	PE	10.6	758	19,69,200
ITC	200	PE	2.1	212	66,62,400
TATASTEEL	700	PE	8.0	781	19,26,100
TCS	2,900	PE	23.9	3,070	3,36,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NAM-INDIA	400	CE	9,58,400	1519%	8.3
IBULHSGFIN	265	CE	1,92,200	1140%	14.8
NAM-INDIA	380	CE	1,16,800	1117%	13.5
CUMMINSIND	900	CE	2,12,400	743%	24.1
ADANI PORTS	790	CE	1,72,500	667%	18.8
DLF	335	CE	10,16,400	651%	16.0
ADANI ENT	1,020	CE	1,04,000	643%	24.4
CUB	190	CE	4,71,200	533%	8.1
M&MFIN	205	CE	1,56,000	457%	17.0
RECLTD	130	CE	3,42,000	418%	16.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACHEM	770	PE	1,30,000	6400%	32.0
PFC	107	PE	3,22,400	5100%	0.4
JSWSTEEL	430	PE	1,32,300	4800%	18.9
ADANI PORTS	740	PE	1,35,000	2600%	42.3
TATASTEEL	780	PE	2,51,600	2014%	34.1
ADANI PORTS	730	PE	1,57,500	2000%	37.6
ADANI ENT	900	PE	1,66,000	1975%	48.8
HINDALCO	355	PE	2,58,000	1900%	12.7
INDUSTOWER	227	PE	1,59,600	1800%	3.9
NATIONALUM	63	PE	5,27,000	1450%	4.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	46,026	82.4
RELIANCE	2,300	CE	30,423	44.3
RELIANCE	2,100	CE	13,975	142.2
RELIANCE	2,160	CE	12,413	103.5
RELIANCE	2,400	CE	11,955	22.2
RELIANCE	2,140	CE	11,222	115.5
TATASTEEL	800	CE	9,129	27.1
RELIANCE	2,220	CE	8,051	75.5
RELIANCE	2,240	CE	7,766	65.7
RELIANCE	2,500	CE	7,044	12.1

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	11,971	32.6
RELIANCE	2,000	PE	7,715	14.4
RELIANCE	1,900	PE	4,460	6.4
SBIN	400	PE	3,918	13.5
RELIANCE	2,060	PE	3,897	24.1
RELIANCE	2,200	PE	3,514	70.8
RELIANCE	2,120	PE	3,497	39.4
RELIANCE	2,040	PE	3,365	20.1
SBIN	390	PE	3,131	9.6
TATASTEEL	700	PE	2,939	8.0

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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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