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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	14,895	1,09,87,875	77,11,050	0.35	1.62	14190
PREVIOUS	14,821	1,01,21,475	79,44,650	31.55	1.59	
% CHANGE	0.50%	8.56%	-2.94%	-		

## OUTLOOK

### Nifty

- Nifty opened flat and gained in the second half.
- Nifty added 105 points to close at 14895.
- OI concentration seen in 15500CE and 14000PE
- Addition witnessed in 14900CE and in 14000PE.
- PCR OI stands at 1.62 compared to 1.59 in the previous trading session.
- Nifty to trade with a support of 14190.

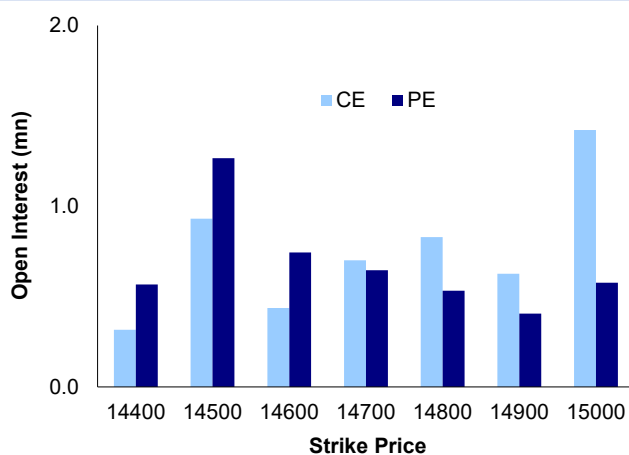
### NIFTY LEVELS

14190	14316	14488	14578	14767	14919
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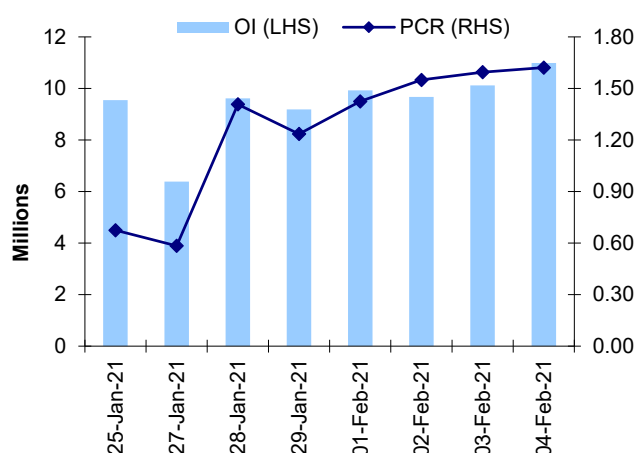
### Stocks

- **Sector:-** PSU banking stocks traded positive.
- Market wide-open interest is 434,271Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GODREJPROP	31.8%	25,74,000	-3.5%
BHEL	22.6%	14,83,86,000	6.3%
ICICIPRULI	20.5%	80,44,500	-0.4%
MANAPPURAM	20.0%	1,66,98,000	5.0%
L&TFH	19.9%	3,36,97,024	0.8%
SBIN	18.0%	9,85,41,000	5.7%
ASIANPAINT	17.2%	64,78,200	-2.1%
PNB	14.0%	26,67,20,000	5.6%
APOLLOTYRE	13.1%	1,90,85,000	7.2%
TORNTPOWER	12.0%	54,63,000	-0.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TVSMOTOR	-15.9%	47,27,800	1.3%
COALINDIA	-8.7%	3,16,89,000	4.6%
CONCOR	-7.8%	70,60,071	3.1%
CHOLAFIN	-7.4%	50,22,500	1.0%
ESCORTS	-7.1%	33,14,850	1.3%
UBL	-6.2%	12,68,400	-0.3%
BIOCON	-6.1%	1,71,71,800	2.2%
BOSCHLTD	-5.5%	78,550	-1.2%
SRTRANSFIN	-5.3%	46,96,000	-3.0%
ICICIGI	-4.6%	13,14,100	2.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	14,52,03,439	4,98,213	355
TATAMOTORS	12,10,33,002	3,97,816	326
BHARTIARTL	5,10,18,799	3,09,098	601
ITC	10,58,18,897	2,38,738	230
RELIANCE	1,18,26,848	2,27,514	1,924
APOLLOTYRE	8,10,15,566	1,98,831	244
HDFCBANK	1,22,42,342	1,91,997	1,579
ICICIBANK	2,99,82,222	1,85,974	628
KOTAKBANK	96,41,674	1,82,464	1,910

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	3.8	143	119,15,400
ONGC	100	CE	4.5	98	118,19,500
NTPC	100	CE	2.8	97	154,24,200
HINDUNILVR	2,300	CE	43.7	2,251	12,98,400
IOC	110	CE	2.2	104	80,92,500
HINDUNILVR	2,400	CE	18.2	2,251	11,10,600
MARUTI	8,000	CE	152.5	7,656	3,39,000
BANKBARODA	80	CE	6.5	82	92,07,900
HEROMOTOCO	3,500	CE	125.7	3,389	4,47,000
RELIANCE	2,000	CE	43.2	1,928	39,55,750

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	PE	2.7	357	1,09,02,000
TATAMOTORS	300	PE	11.8	327	53,75,100
HINDUNILVR	2,200	PE	37.8	2,251	4,75,800
SBIN	280	PE	1.5	357	53,28,000
ITC	210	PE	2.4	231	55,74,400
TCS	3,200	PE	92.1	3,195	2,89,500
ITC	200	PE	1.1	231	54,40,000
AXISBANK	700	PE	10.9	745	23,25,600
TATAMOTORS	320	PE	20.2	327	33,57,300
INDUSINDBK	900	PE	13.8	1,037	12,78,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDPETRO	255	CE	1,80,900	6600%	2.5
ADANIEN	610	CE	1,24,000	6100%	22.0
ZEEL	295	CE	1,68,000	5500%	4.8
ITC	242	CE	1,53,600	4700%	5.5
MANAPPURAM	210	CE	3,06,000	2450%	2.0
APOLLOTYRE	265	CE	4,50,000	2150%	7.6
HINDALCO	320	CE	1,84,900	2050%	1.0
BALKRISIND	1,900	CE	1,51,200	1045%	69.0
MANAPPURAM	185	CE	6,30,000	950%	7.7
BPCL	470	CE	3,04,200	894%	5.6

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DLF	320	PE	2,07,900	6200%	28.2
SBIN	355	PE	6,72,000	5500%	16.0
APOLLOTYRE	235	PE	2,55,000	2450%	9.9
PNB	41	PE	3,20,000	1900%	3.7
PNB	42	PE	5,28,000	1550%	4.3
DLF	310	PE	1,91,400	1350%	21.5
FEDERALBNK	85	PE	6,50,000	1200%	3.8
TATAPOWER	90	PE	15,52,500	1178%	5.6
IBULHSGFIN	225	PE	1,51,900	1125%	19.0
PNB	39	PE	20,00,000	793%	2.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	350	CE	22,383	20.9
ITC	230	CE	21,116	10.1
SBIN	360	CE	17,025	15.9
ITC	250	CE	15,509	3.9
ITC	240	CE	14,161	6.3
RELIANCE	2,000	CE	13,448	43.2
SBIN	340	CE	13,057	26.9
SBIN	390	CE	11,865	6.4
SBIN	370	CE	11,098	11.9
ITC	220	CE	10,605	15.5

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	330	PE	9,299	6.9
SBIN	300	PE	9,194	2.7
SBIN	320	PE	7,510	4.9
SBIN	340	PE	7,204	9.8
ITC	210	PE	4,969	2.4
RELIANCE	1,900	PE	4,876	55.9
ICICIBANK	600	PE	4,703	8.9
SBIN	310	PE	4,573	3.5
ITC	200	PE	4,539	1.1
BHARTIARTL	600	PE	4,269	25.4

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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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