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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	14,888	1,07,76,750	70,21,050	69	1.69	<b>14092</b>
PREVIOUS	14,751	1,05,72,675	75,11,150	68.45	1.62	
% CHANGE	0.93%	1.93%	-6.52%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and gained through the day.
- Nifty added 135 points to close at 14819.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14500PE and Reduction in 14800CE.
- PCR OI stands at 1.69 compared to 1.62 in the previous trading session.
- Nifty to trade with a support of 14092.

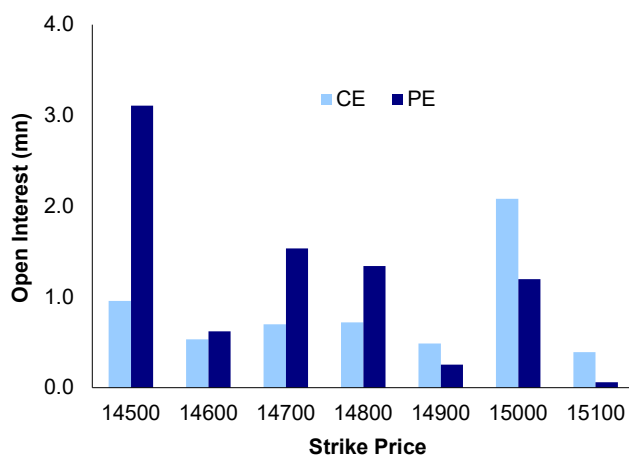
### NIFTY LEVELS

14092    14222    14440    14565    14755    14928

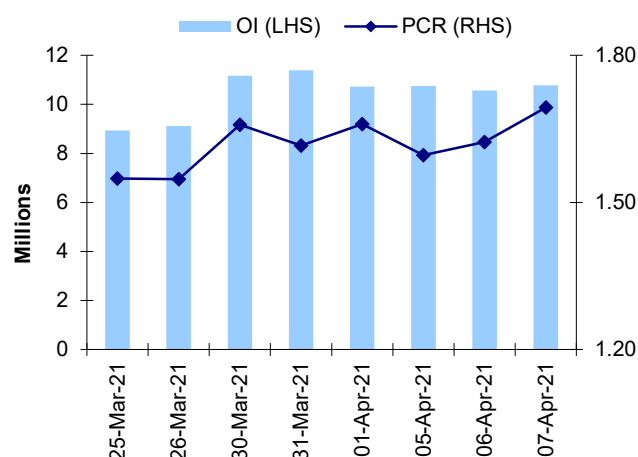
### Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 607,381Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	30.2%	6,92,250	-0.7%
PIIND	29.7%	4,45,750	5.0%
AMARAJABAT	25.1%	32,56,000	-1.1%
VEDL	24.4%	8,66,01,600	1.4%
CHOLAFIN	18.0%	63,72,500	7.0%
NAM-INDIA	15.0%	10,08,000	1.0%
LICHSGFIN	12.2%	69,28,000	-0.1%
TVSMOTOR	11.0%	36,97,400	-0.3%
BATAINDIA	11.0%	17,29,200	-0.2%
ALKEM	8.6%	2,18,800	0.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUMMINSIND	-8.9%	18,20,400	1.1%
MGL	-8.1%	14,38,800	2.7%
SRF	-7.2%	4,48,375	1.3%
RBLBANK	-7.0%	2,12,80,200	1.9%
SBILIFE	-6.7%	48,09,000	2.3%
ASIANPAINT	-6.4%	52,11,000	0.7%
BAJFINANCE	-5.9%	35,55,250	1.7%
NTPC	-5.6%	7,62,14,700	-0.6%
GODREJCP	-5.3%	49,75,000	1.6%
DRREDDY	-4.7%	30,36,000	1.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIENT	2,30,07,694	2,71,994	1,166
RELIANCE	1,11,98,918	2,26,130	2,003
HDFCBANK	1,25,44,090	1,81,267	1,447
SBIN	4,80,23,602	1,72,032	359
TATASTEEL	1,71,13,208	1,49,895	875
ICICIBANK	2,39,84,399	1,37,633	578
TATAMOTORS	3,90,73,986	1,20,554	308
BHARTIARTL	2,09,97,280	1,13,841	542
JSWSTEEL	2,00,24,702	1,10,495	562

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	110	CE	1.5	106	142,55,700
ITC	220	CE	3.9	215	137,72,800
IOC	100	CE	0.9	93	76,89,500
SBIN	400	CE	2.9	360	111,84,000
BANKBARODA	80	CE	1.8	75	137,70,900
HDFCBANK	1,500	CE	30.8	1,457	32,17,500
ITC	230	CE	1.8	215	110,78,400
AMBUJACEM	320	CE	7.8	310	16,08,000
RELIANCE	2,100	CE	29.2	2,017	27,73,250
HINDALCO	400	CE	3.4	355	29,92,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INFY	1,300	PE	6.4	1,439	23,18,400
MARUTI	6,500	PE	60.4	6,901	1,47,100
TATASTEEL	800	PE	9.8	881	25,33,000
RELIANCE	1,900	PE	17.7	2,017	13,31,000
SBIN	300	PE	1.0	360	40,44,000
ITC	200	PE	1.0	215	45,44,000
HDFCBANK	1,400	PE	23.5	1,457	12,83,700
RELIANCE	2,000	PE	50.1	2,017	11,34,750
SBIN	350	PE	9.0	360	35,40,000
SBIN	330	PE	3.6	360	31,50,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DABUR	590	CE	1,51,250	12000%	3.9
VEDL	242	CE	1,42,600	2200%	9.2
VEDL	237	CE	2,10,800	580%	11.4
JSWSTEEL	590	CE	3,24,000	380%	16.3
MOTHERSUMI	225	CE	14,77,000	359%	6.6
GAIL	142	CE	8,78,400	336%	3.6
TATASTEEL	990	CE	1,25,800	335%	7.5
MINDTREE	2,400	CE	1,21,600	322%	29.6
CHOLAFIN	590	CE	1,40,000	273%	23.5
DABUR	580	CE	7,65,000	256%	5.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIPTS	860	PE	1,50,000	2900%	70.5
JSWSTEEL	550	PE	6,04,800	1393%	20.1
JSWSTEEL	540	PE	6,23,700	950%	16.0
ADANIPTS	840	PE	5,42,500	538%	58.7
ADANIPTS	830	PE	1,77,500	344%	52.8
ADANIPTS	850	PE	2,70,000	272%	63.9
HINDALCO	360	PE	4,25,700	254%	18.1
SUNTV	500	PE	1,42,500	217%	31.4
JSWSTEEL	525	PE	1,21,500	181%	11.2
HINDALCO	355	PE	1,59,100	164%	15.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	25,573	29.2
RELIANCE	2,200	CE	11,705	12.6
RELIANCE	2,000	CE	11,275	67.9
RELIANCE	2,040	CE	9,881	49.4
BHARTIARTL	550	CE	8,854	11.6
HDFCBANK	1,500	CE	8,180	30.8
RELIANCE	2,060	CE	8,113	41.8
ICICIBANK	600	CE	7,420	11.6
SBIN	360	CE	7,229	13.9
BHARTIARTL	560	CE	7,130	8.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	10,907	50.1
RELIANCE	1,900	PE	9,491	17.7
ADANIPTS	800	PE	5,379	37.2
SBIN	350	PE	4,101	9.0
RELIANCE	1,800	PE	3,977	6.4
RELIANCE	1,980	PE	3,738	41.6
RELIANCE	2,020	PE	3,623	60.2
ADANIPTS	700	PE	3,439	8.3
RELIANCE	1,960	PE	3,287	34.2
RELIANCE	2,040	PE	2,846	71.4

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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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