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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	14,371	1,32,83,400	70,33,050	23.9	1.72	13820
PREVIOUS	14,191	1,23,08,100	50,18,000	54.1	1.67	
% CHANGE	1.27%	7.92%	40.16%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained in the second half of the trading session.
- Nifty added 209 points to close at 14347.
- OI concentration seen in 14000CE and 13000PE
- Addition witnessed in 14200PE and Reduction in 14500CE.
- PCR OI stands at 1.72 compared to 1.67 in the previous trading session.
- Nifty to trade with a support of 13820.

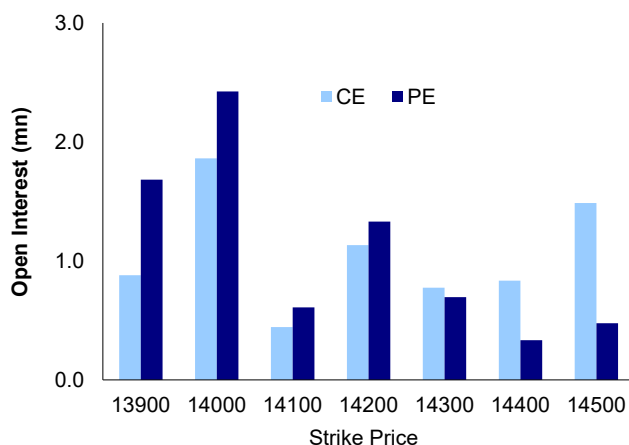
NIFTY LEVELS

13820	13940	14032	14161	14258	14368
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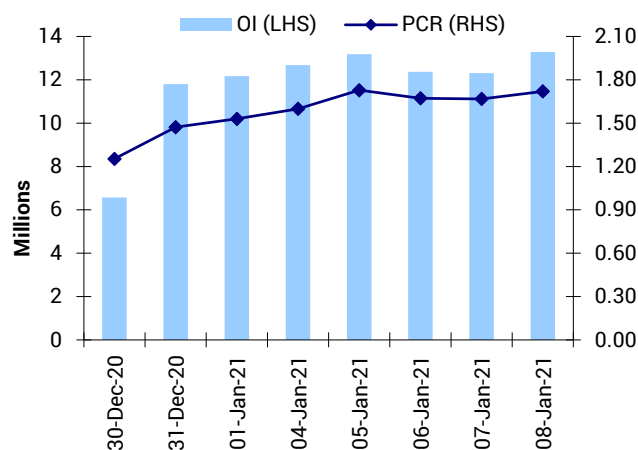
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 492,765Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TORNTPOWER	42.6%	51,63,000	1.2%
CUMMINSIND	25.4%	24,74,400	-1.3%
COFORGE	18.7%	5,94,375	2.3%
LALPATHLAB	16.1%	1,78,750	0.5%
MINDTREE	9.5%	17,41,600	3.5%
SRTRANSFIN	7.5%	41,52,000	-0.8%
GAIL	7.4%	3,23,84,900	-0.5%
ITC	7.3%	11,21,05,600	-0.6%
M&MFIN	7.0%	1,56,40,000	-2.8%
TVSMOTOR	6.6%	49,54,600	2.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HINDALCO	-15.2%	2,29,79,200	-1.7%
GODREJCP	-14.1%	49,34,000	2.3%
ACC	-13.2%	25,76,000	3.3%
MCDOWELL-N	-12.9%	1,04,82,500	2.8%
HDFCAMC	-12.8%	2,39,000	2.4%
BAJAJFINSV	-11.5%	7,90,375	2.0%
SIEMENS	-9.1%	7,65,050	1.4%
SBILIFE	-7.2%	53,86,500	2.3%
DABUR	-6.5%	1,48,62,500	0.9%
POWERGRID	-6.4%	1,96,28,000	3.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,27,09,792	2,44,418	1,934
MARUTI	25,57,157	2,02,027	8,015
TCS	58,79,039	1,82,307	3,121
WIPRO	4,09,93,230	1,73,630	430
TATASTEEL	1,93,29,313	1,38,449	713
HDFC	44,97,042	1,19,035	2,658
ICICIBANK	2,19,37,965	1,18,687	542
ITC	5,64,27,360	1,14,398	202
TATAMOTORS	5,39,91,568	1,07,681	198

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	140	CE	5.7	140	121,29,600
IOC	100	CE	2.6	96	117,13,000
COALINDIA	150	CE	2.4	140	68,88,000
ONGC	100	CE	5.0	101	99,86,900
COALINDIA	160	CE	1.2	140	64,84,800
TCS	3,100	CE	98.3	3,117	12,12,300
TCS	3,200	CE	55.4	3,117	11,34,600
IOC	95	CE	4.5	96	75,40,000
ITC	220	CE	2.0	203	170,56,000
RELIANCE	2,000	CE	45.9	1,942	58,26,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,900	PE	21.2	3,117	6,95,400
TCS	2,800	PE	10.8	3,117	6,54,600
COALINDIA	140	PE	5.6	140	31,03,800
TCS	3,000	PE	41.5	3,117	6,04,500
SBIN	280	PE	7.1	287	51,15,000
TATAMOTORS	180	PE	3.3	199	41,21,100
ITC	200	PE	5.1	203	67,07,200
SBIN	250	PE	1.5	287	42,66,000
INDUSINDBK	900	PE	28.7	940	10,08,900
TATAMOTORS	190	PE	6.0	199	39,55,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMARAJABAT	1,050	CE	1,72,000	4200%	14.1
TATAPOWER	97	CE	3,91,500	2800%	0.7
HAVELLS	1,050	CE	1,03,000	1188%	15.8
TORNTPOWER	360	CE	4,20,000	900%	5.6
SBILIFE	950	CE	1,71,000	571%	23.0
UPL	600	CE	3,10,700	420%	2.1
HINDALCO	305	CE	2,79,500	400%	1.7
LT	1,500	CE	3,62,825	338%	7.4
PETRONET	275	CE	2,76,000	338%	7.5
BPCL	440	CE	15,06,600	314%	7.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	430	PE	2,11,200	6500%	18.1
MCDOWELL-N	620	PE	1,50,000	2900%	16.8
WIPRO	425	PE	1,92,000	1900%	15.5
IBULHSGFIN	250	PE	1,20,900	1850%	23.8
IOC	97	PE	3,64,000	1300%	4.4
IBULHSGFIN	245	PE	1,64,300	1225%	20.7
L&TFH	86	PE	5,31,200	1180%	2.0
SUNTV	520	PE	1,68,000	1144%	18.4
TECHM	1,020	PE	1,54,800	975%	21.2
UPL	490	PE	1,50,800	729%	14.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,100	CE	28,630	98.3
MARUTI	8,000	CE	23,007	260.7
RELIANCE	2,000	CE	21,080	45.9
TCS	3,200	CE	17,901	55.4
INFY	1,300	CE	13,898	60.0
MARUTI	8,200	CE	13,031	173.0
MARUTI	8,500	CE	12,446	87.4
RELIANCE	2,100	CE	9,536	20.8
RELIANCE	1,950	CE	9,104	65.7
TCS	3,300	CE	8,600	28.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,000	PE	7,031	41.5
RELIANCE	1,900	PE	7,025	47.8
TCS	2,900	PE	6,762	21.2
TCS	3,100	PE	4,719	80.2
MARUTI	7,500	PE	4,659	71.8
RELIANCE	1,800	PE	4,446	19.4
TCS	2,800	PE	4,431	10.8
MARUTI	7,600	PE	4,202	91.9
MARUTI	7,700	PE	3,809	118.9
TATASTEEL	700	PE	3,716	20.4

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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