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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	14,598	1,38,91,425	58,73,650	34.95	1.79	14032
PREVIOUS	14,489	1,38,51,900	71,16,950	5.25	1.73	
% CHANGE	0.75%	0.29%	-17.47%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded in a small range before gaining in the second half.
- Nifty added 78 points to close at 14563.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 15000CE and 14500PE.
- PCR OI stands at 1.79 compared to 1.73 in the previous trading session.
- Nifty to trade with a support of 14032.

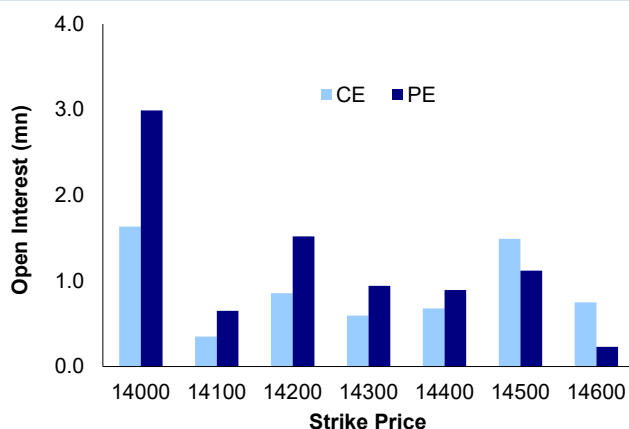
NIFTY LEVELS

14032	14161	14258	14368	14503	14672
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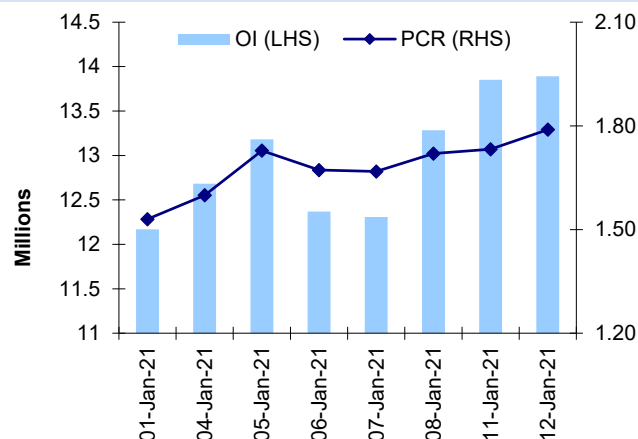
Stocks

- **Sector:-** PSU banking stocks traded positive.
- Market wide-open interest is 577,748Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BANDHANBNK	39.9%	1,83,25,800	-4.2%
INDUSTOWER	16.3%	94,33,200	-0.3%
BANKBARODA	15.4%	7,65,18,000	10.1%
CANBK	14.8%	5,30,76,600	8.0%
NESTLEIND	14.5%	3,41,050	-2.1%
PNB	14.2%	17,32,64,000	4.6%
TATACHEM	13.7%	98,56,000	4.5%
TVSMOTOR	12.6%	54,60,000	-0.6%
ICICIGI	12.1%	6,57,475	-2.7%
EXIDEIND	9.9%	1,39,71,600	2.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ASHOKLEY	-9.6%	3,98,34,000	4.0%
BRITANNIA	-7.2%	26,73,600	0.5%
LICHSGFIN	-4.8%	68,10,000	1.9%
TCS	-4.2%	54,06,000	-0.1%
BOSCHLTD	-3.4%	1,61,300	5.1%
DLF	-3.0%	2,54,92,500	8.3%
PETRONET	-3.0%	1,43,49,000	0.3%
BATAINDIA	-3.0%	11,65,450	0.2%
RAMCOCEM	-3.0%	15,05,350	-0.4%
MARUTI	-2.9%	24,80,300	-0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	39,05,77,839	9,30,295	238
RELIANCE	1,89,96,047	3,67,670	1,957
ASIANPAINT	66,74,890	1,83,086	2,721
TATASTEEL	2,45,25,484	1,73,613	695
HDFCBANK	1,01,94,078	1,49,796	1,481
DLF	5,56,56,650	1,48,838	268
BHARTIARTL	2,53,80,555	1,42,082	566
SBIN	4,43,07,145	1,27,114	293
MARUTI	15,14,072	1,24,546	8,188

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	4.8	147	82,48,800
COALINDIA	160	CE	2.2	147	71,98,800
IOC	100	CE	3.3	98	116,87,000
GAIL	150	CE	3.4	139	70,39,400
COALINDIA	140	CE	9.9	147	50,27,400
TATAMOTORS	260	CE	6.8	239	125,51,400
TCS	3,200	CE	60.8	3,176	8,80,500
ITC	220	CE	2.7	207	183,07,200
ONGC	110	CE	2.4	104	71,37,900
ONGC	105	CE	3.9	104	70,22,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	200	PE	2.2	239	1,02,31,500
COALINDIA	130	PE	0.9	147	36,58,200
COALINDIA	140	PE	2.5	147	35,91,000
TCS	2,900	PE	9.6	3,176	5,61,900
TCS	3,000	PE	19.2	3,176	4,76,700
TCS	3,100	PE	41.2	3,176	4,08,600
SBIN	280	PE	5.4	294	57,90,000
WIPRO	400	PE	2.8	458	28,73,600
TATAMOTORS	220	PE	6.1	239	54,20,700
TATAMOTORS	190	PE	1.3	239	51,35,700

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACHEM	600	CE	7,22,000	17950%	4.1
HEROMOTOCO	3,450	CE	2,92,200	3796%	42.3
EXIDEIND	212	CE	1,18,800	3200%	6.6
EXIDEIND	215	CE	35,78,400	3006%	5.9
EXIDEIND	217	CE	1,08,000	2900%	5.1
IOC	115	CE	7,15,000	2650%	0.6
KOTAKBANK	1,920	CE	2,84,400	2122%	57.8
TATACHEM	535	CE	1,54,000	1825%	16.9
BHARTIARTL	640	CE	1,44,378	1014%	2.9
TATAPOWER	93	CE	1,21,500	800%	1.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CANBK	102	PE	4,15,800	7600%	1.6
TATAMOTORS	240	PE	27,87,300	6886%	14.6
TATAPOWER	87	PE	7,15,500	5200%	4.2
DLF	265	PE	1,35,300	4000%	12.2
ONGC	103	PE	2,54,100	3200%	3.9
DLF	255	PE	2,14,500	3150%	7.8
COALINDIA	147	PE	1,13,400	2600%	5.7
TATAMOTORS	230	PE	42,80,700	1647%	9.7
WIPRO	455	PE	1,05,600	1550%	16.6
IOC	98	PE	7,67,000	1375%	3.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	40,832	49.8
TATAMOTORS	260	CE	25,379	6.8
TATAMOTORS	240	CE	22,173	13.4
TATAMOTORS	250	CE	19,897	9.6
RELIANCE	1,950	CE	18,372	72.0
HDFCBANK	1,500	CE	14,557	35.4
RELIANCE	2,100	CE	14,218	21.2
SBIN	300	CE	13,531	8.9
INFY	1,400	CE	13,298	42.2
RELIANCE	2,050	CE	11,702	32.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	11,818	36.2
TATAMOTORS	200	PE	8,555	2.2
TATAMOTORS	220	PE	7,328	6.1
RELIANCE	1,800	PE	7,208	13.0
TATAMOTORS	230	PE	6,727	9.7
TATAMOTORS	210	PE	6,341	3.7
RELIANCE	1,850	PE	5,535	21.7
TATAMOTORS	240	PE	4,728	14.6
SBIN	280	PE	4,276	5.4
MARUTI	8,000	PE	3,960	158.3

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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