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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	14,645	1,24,48,125	58,96,850	1.15	1.32	14032
PREVIOUS	14,570	1,20,18,975	73,26,750	49	1.34	
% CHANGE	0.52%	3.57%	-19.52%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to gain in the second half.
- Nifty added 123 points to close at 14644.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14800CE and in 14600PE.
- PCR OI stands at 1.32 compared to 1.34 in the previous trading session.
- Nifty to trade with a support of 14032.

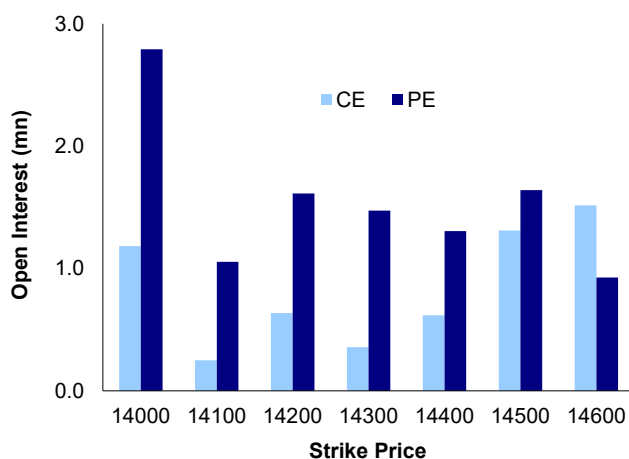
NIFTY LEVELS

14032	14161	14258	14368	14503	14672
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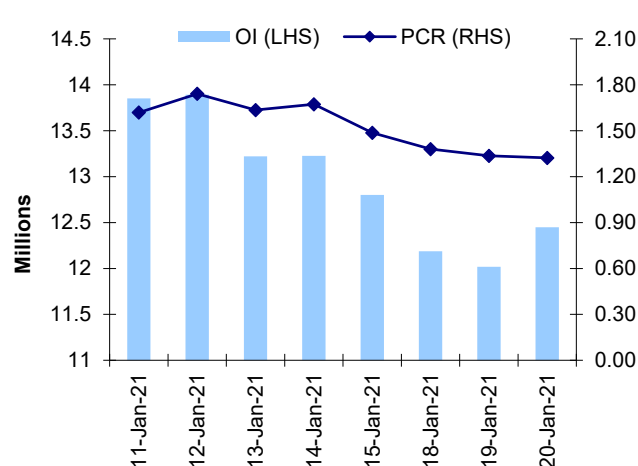
Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide-open interest is 597,591Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APOLLOTYRE	21.0%	1,57,80,000	6.6%
TORNTPOWER	11.3%	49,11,000	-1.6%
PNB	10.1%	21,35,68,000	1.2%
HAVELLS	9.6%	47,41,000	0.1%
MOTHERSUMI	9.5%	3,20,25,000	-0.8%
MCDOWELL-N	8.8%	1,12,13,750	-1.4%
BANKBARODA	8.8%	6,54,84,900	4.9%
BANDHANBNK	8.8%	2,90,64,600	-0.7%
MRF	8.0%	67,520	6.7%
FEDERALBNK	7.1%	10,55,30,000	2.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BOSCHLTD	-6.6%	1,26,000	4.6%
APOLLOHOSP	-6.3%	16,42,500	1.1%
ICICIPRULI	-5.0%	41,35,500	-0.1%
L&TFH	-4.9%	3,09,42,400	-3.0%
GODREJCP	-4.7%	37,51,000	1.8%
MINDTREE	-4.5%	19,34,400	6.0%
BHEL	-4.5%	10,27,32,000	1.9%
IDFCFIRSTB	-3.9%	18,15,64,000	2.6%
GODREJPROP	-3.2%	18,58,350	0.9%
TATASTEEL	-3.1%	4,08,88,400	1.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	20,51,45,151	5,56,954	275
RELIANCE	1,42,71,669	2,90,653	2,055
TATASTEEL	2,33,13,150	1,60,996	690
HDFC	57,71,114	1,53,850	2,688
TCS	34,53,446	1,14,135	3,309
WIPRO	2,44,19,679	1,08,352	445
SBIN	3,37,59,304	1,01,640	303
HDFCBANK	66,73,026	99,678	1,492
ITC	4,46,72,447	97,112	218

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	1.2	142	97,77,600
WIPRO	500	CE	1.0	444	84,32,000
ONGC	110	CE	0.6	99	94,71,000
NTPC	100	CE	2.3	99	170,14,500
ONGC	100	CE	2.4	99	89,85,900
COALINDIA	140	CE	4.5	142	54,89,400
ITC	220	CE	4.4	218	213,76,000
COALINDIA	145	CE	2.2	142	51,19,800
IOC	100	CE	2.1	99	82,74,500
SBIN	310	CE	5.5	304	122,76,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	200	PE	0.3	275	81,62,400
WIPRO	400	PE	0.7	444	33,60,000
TATAMOTORS	250	PE	3.2	275	66,69,000
TCS	3,000	PE	3.8	3,308	4,56,000
SBIN	300	PE	5.8	304	61,35,000
TATAMOTORS	220	PE	0.6	275	57,91,200
TCS	3,100	PE	5.7	3,308	4,47,000
INDUSINDBK	900	PE	13.4	948	11,27,700
TCS	3,200	PE	13.3	3,308	4,32,300
SBIN	290	PE	2.7	304	51,75,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
EXIDEIND	245	CE	3,88,800	10700%	0.3
BANKBARODA	86	CE	1,40,400	300%	1.6
APOLLOTYRE	207	CE	1,50,000	233%	4.8
BIOCON	450	CE	6,09,500	173%	15.2
APOLLOTYRE	210	CE	21,45,000	163%	4.1
NAUKRI	5,500	CE	1,64,500	161%	55.7
FEDERALBNK	70	CE	74,70,000	160%	8.4
APOLLOTYRE	230	CE	4,50,000	157%	0.9
APOLLOTYRE	215	CE	5,40,000	151%	2.7
TATAMOTORS	290	CE	43,09,200	150%	6.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAMOTORS	275	PE	8,77,800	2980%	11.3
IDFCFIRSTB	52	PE	8,74,000	2200%	2.6
IDFCFIRSTB	55	PE	10,26,000	1700%	4.2
ADANI PORTS	550	PE	1,97,500	1217%	10.5
UPL	580	PE	1,30,000	1011%	17.4
APOLLOTYRE	200	PE	6,25,000	793%	5.6
TATAMOTORS	265	PE	14,07,900	533%	6.9
BANKBARODA	79	PE	2,69,100	475%	3.3
BANKBARODA	80	PE	13,80,600	392%	3.9
TATAMOTORS	270	PE	28,10,100	388%	8.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	23,503	26.3
RELIANCE	2,000	CE	22,668	75.7
RELIANCE	2,050	CE	22,256	46.0
TATAMOTORS	280	CE	18,483	9.5
TATAMOTORS	270	CE	16,885	14.4
TATAMOTORS	300	CE	16,480	4.1
TCS	3,300	CE	12,038	53.1
TATASTEEL	700	CE	10,278	15.8
RELIANCE	2,020	CE	10,270	62.7
RELIANCE	2,040	CE	10,059	51.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	15,891	20.0
RELIANCE	1,900	PE	9,891	4.1
RELIANCE	1,950	PE	7,680	8.7
TATAMOTORS	250	PE	5,564	3.2
BAJFINANCE	4,900	PE	5,540	103.1
BAJFINANCE	4,800	PE	5,453	67.6
SBIN	300	PE	4,855	5.8
TATAMOTORS	260	PE	4,830	5.3
RELIANCE	2,050	PE	4,583	40.1
SBIN	290	PE	4,354	2.7

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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