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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	14,599	1,21,41,225	66,10,700	8.65	1.13	14032
PREVIOUS	14,645	1,24,48,125	58,96,850	1.15	1.32	
% CHANGE	-0.32%	-2.47%	12.11%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but stooped lower in the last trading hour.
- Nifty lost 54 points to close at 14590.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14700CE and in 14600PE.
- PCR OI stands at 1.13 compared to 1.32 in the previous trading session.
- Nifty to trade with a support of 14032.

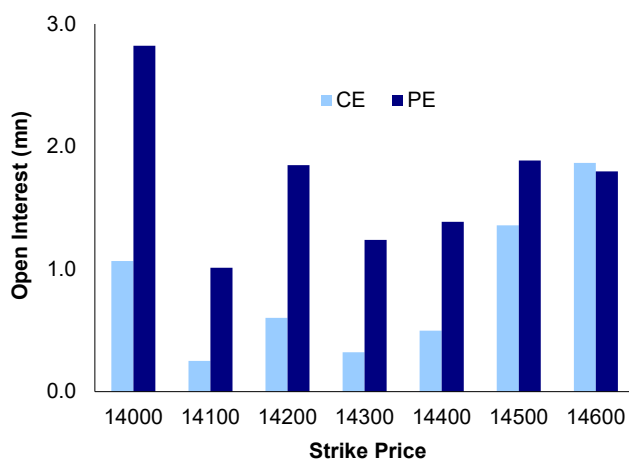
NIFTY LEVELS

14032	14161	14258	14368	14503	14672
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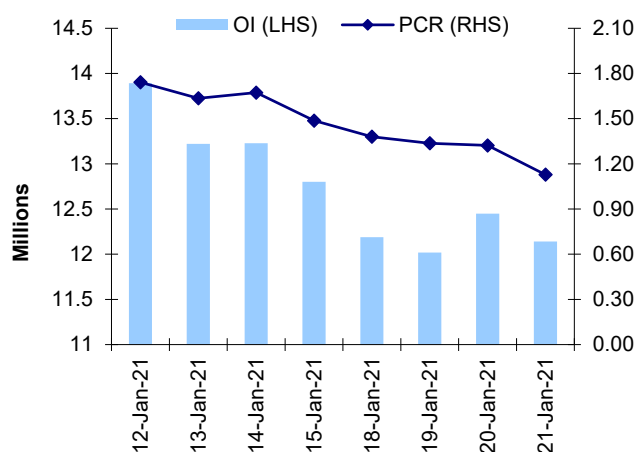
Stocks

- **Sector:-** PSU banking stocks traded negative.
- Market wide-open interest is 470,658Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HDFCAMC	23.8%	4,98,600	-3.4%
SRF	21.7%	4,37,875	-1.6%
HAVELLS	20.7%	57,23,000	11.0%
BERGEPAIN	17.5%	29,78,800	1.4%
MGL	17.5%	22,86,000	-4.0%
TORNTPOWER	15.2%	56,58,000	-2.0%
BHEL	13.2%	11,63,19,000	-4.3%
IGL	11.8%	65,13,375	-5.1%
VOLTAS	11.3%	26,69,000	4.7%
NATIONALUM	11.1%	8,02,40,000	4.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BOSCHLTD	-9.9%	1,13,500	-0.5%
TORNTPHARM	-8.1%	8,09,500	0.6%
CHOLAFIN	-7.9%	50,37,500	-5.6%
SUNTV	-7.6%	1,07,31,000	-4.1%
NAUKRI	-6.8%	9,46,500	0.7%
RBLBANK	-5.9%	2,53,77,900	-1.3%
BANDHANBNK	-5.7%	2,74,12,200	-5.3%
RELIANCE	-5.6%	3,27,93,750	2.2%
FEDERALBNK	-4.7%	10,05,30,000	-1.4%
HCLTECH	-4.5%	2,08,31,300	-0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	28,36,14,463	8,26,386	291
RELIANCE	1,80,38,987	3,79,290	2,099
HDFCBANK	1,31,66,527	1,94,761	1,475
ASIANPAINT	50,15,712	1,37,669	2,716
APOLLOTYRE	5,12,69,488	1,10,892	217
TATASTEEL	1,61,17,867	1,09,312	667
AXISBANK	1,58,49,438	1,08,774	676
KOTAKBANK	56,68,862	1,07,031	1,858
ICICIBANK	1,81,89,277	1,01,151	553

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	0.4	138	91,09,800
ONGC	100	CE	0.9	95	100,79,300
WIPRO	500	CE	0.5	443	78,17,600
TATAMOTORS	300	CE	7.7	291	138,68,100
IOC	100	CE	1.1	97	89,70,000
ONGC	110	CE	0.3	95	79,23,300
NTPC	100	CE	1.0	96	154,52,700
SBIN	310	CE	2.5	295	142,62,000
BANKBARODA	80	CE	1.8	76	110,56,500
COALINDIA	140	CE	1.8	138	54,39,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	900	PE	13.5	924	11,09,700
TATAMOTORS	250	PE	1.1	291	53,97,900
TATAMOTORS	220	PE	0.3	291	47,76,600
TATAMOTORS	240	PE	0.7	291	47,48,100
TATAMOTORS	260	PE	2.0	291	46,85,400
SBIN	300	PE	9.4	295	53,07,000
TCS	3,200	PE	15.1	3,283	3,73,800
TATAMOTORS	270	PE	3.7	291	44,97,300
SBIN	280	PE	1.9	295	46,41,000
TATAMOTORS	280	PE	6.6	291	37,27,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HAVELLS	1,150	CE	4,57,000	15133%	17.7
HAVELLS	1,200	CE	6,06,000	12020%	6.6
L&TFH	93	CE	24,63,024	5835%	4.1
APOLLOTYRE	217	CE	2,00,000	3900%	6.9
HAVELLS	1,140	CE	4,36,000	2322%	21.8
BANDHANBNK	340	CE	4,15,800	1259%	12.4
VOLTAS	1,020	CE	1,63,000	859%	3.9
VOLTAS	970	CE	1,04,000	767%	14.2
NTPC	96	CE	1,36,800	700%	2.1
MFSL	750	CE	2,06,700	489%	4.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLOTYRE	210	PE	12,35,000	24600%	3.2
VOLTAS	930	PE	1,32,000	13100%	7.9
HAVELLS	1,050	PE	3,29,000	8125%	4.8
VOLTAS	940	PE	1,04,000	5100%	10.7
HAVELLS	1,040	PE	1,54,000	5033%	3.9
TATAMOTORS	295	PE	7,18,200	3050%	13.8
APOLLOTYRE	205	PE	5,35,000	2575%	2.0
TATAMOTORS	290	PE	22,62,900	1790%	11.1
RELIANCE	2,120	PE	1,04,000	1709%	52.4
TATAMOTORS	285	PE	12,48,300	1360%	8.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	61,698	42.3
TATAMOTORS	300	CE	35,190	7.7
RELIANCE	2,200	CE	34,296	13.5
RELIANCE	2,150	CE	30,619	24.2
BAJFINANCE	5,300	CE	25,045	44.7
BAJFINANCE	5,200	CE	25,032	76.2
RELIANCE	2,120	CE	18,241	33.8
ASIANPAINT	2,800	CE	16,848	26.7
BAJFINANCE	5,400	CE	15,646	25.3
TATAMOTORS	290	CE	15,279	11.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	17,269	8.3
RELIANCE	2,050	PE	15,925	20.0
BAJFINANCE	5,000	PE	15,111	47.9
RELIANCE	2,100	PE	14,714	41.2
BAJFINANCE	4,900	PE	12,897	26.7
BAJFINANCE	5,100	PE	11,472	85.0
BAJFINANCE	4,800	PE	9,904	16.6
RELIANCE	1,950	PE	8,569	3.9
TATAMOTORS	280	PE	7,508	6.6
RELIANCE	1,900	PE	6,616	2.6

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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