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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	14,833	58,06,125	94,59,750	18.9	1.04	14235
PREVIOUS	14,742	79,96,950	75,73,250	5.6	0.90	
% CHANGE	0.62%	-27.40%	24.91%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but remained volatile through the day.
- Nifty added 78 points to close at 14814.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14800PE and in 15500CE.
- PCR OI stands at 1.40 compared to 0.90 in the previous trading session.
- Nifty to trade with a support of 14235.

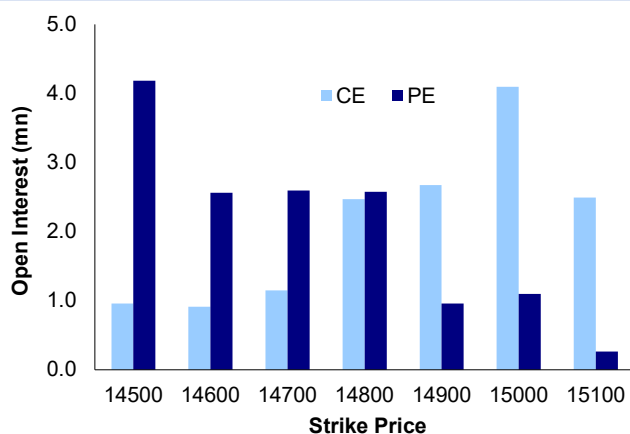
NIFTY LEVELS

14235	14418	14547	14676	14854	15082
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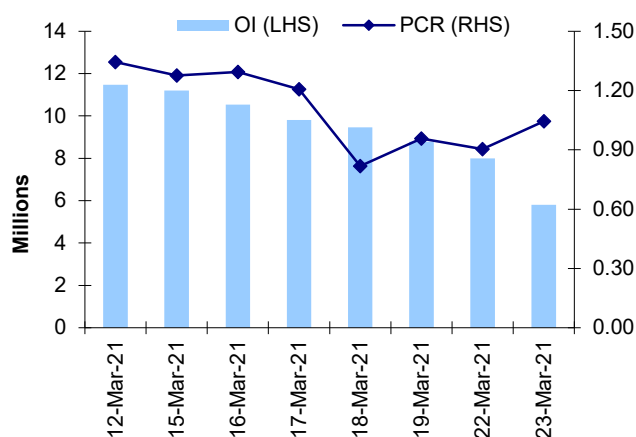
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 608,739Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POWERGRID	16.8%	1,63,00,000	-2.0%
AARTIIND	15.5%	4,11,825	0.5%
LALPATHLAB	14.7%	2,16,500	-0.5%
M&MFIN	10.9%	1,54,40,000	-0.6%
APLLTD	10.4%	3,38,800	1.8%
ALKEM	8.9%	2,65,600	-0.9%
MOTHERSUMI	8.6%	3,19,20,000	2.7%
CUMMINSIND	8.3%	20,95,200	-0.2%
GAIL	7.9%	2,82,06,400	-1.8%
HEROMOTOCO	6.1%	40,06,800	-0.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHOLAFIN	-17.2%	49,32,500	-1.9%
PVR	-16.1%	15,90,149	-0.7%
PAGEIND	-13.9%	54,540	3.6%
AMARAJABAT	-13.0%	24,75,000	0.3%
TRENT	-10.6%	6,69,900	1.7%
GODREJPROP	-8.9%	21,64,500	2.0%
IGL	-8.7%	52,70,375	0.8%
NAM-INDIA	-8.2%	12,16,000	1.1%
BAJFINANCE	-8.1%	37,44,500	-0.2%
ICICIPRULI	-8.0%	84,52,500	-0.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIEN	3,10,98,225	3,28,932	1,058
TATAMOTORS	6,02,40,483	1,85,908	307
ICICIBANK	2,94,86,417	1,71,238	586
RELIANCE	80,39,865	1,67,762	2,088
SBIN	4,10,32,380	1,52,672	373
HDFCBANK	98,80,714	1,46,933	1,500
AXISBANK	1,59,49,688	1,15,796	731
TCS	33,05,973	1,04,083	3,143
HDFC	39,80,896	1,00,034	2,510

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	440	CE	0.5	417	35,39,200
HINDALCO	340	CE	1.7	332	32,25,000
RELIANCE	2,200	CE	2.8	2,089	30,70,000
SBIN	400	CE	0.5	374	118,59,000
ULTRACEMCO	7,000	CE	63.6	6,933	90,400
ITC	230	CE	0.8	223	110,17,600
HINDALCO	350	CE	0.7	332	24,98,300
WIPRO	430	CE	1.1	417	23,96,800
AMBUJACEM	310	CE	2.7	305	10,08,000
HDFCBANK	1,600	CE	1.0	1,502	16,87,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	310	PE	1.0	332	81,09,800
HINDALCO	330	PE	3.7	332	13,37,300
ACC	1,800	PE	3.0	1,915	1,35,500
TATASTEEL	700	PE	1.0	741	13,24,300
TCS	3,000	PE	1.5	3,146	2,38,500
ITC	210	PE	0.1	223	38,94,400
ITC	220	PE	1.1	223	34,88,000
INFY	1,340	PE	3.6	1,374	8,97,600
HINDUNILVR	2,300	PE	3.4	2,341	1,90,500
TATAMOTORS	300	PE	1.6	308	37,67,700

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLLOTYRE	252	CE	1,95,000	333%	0.7
ADANI PORTS	840	CE	5,02,500	175%	0.9
POWERGRID	222	CE	2,28,000	159%	1.4
BERGEPAIN	750	CE	2,90,400	147%	7.7
SRTRANSFIN	1,440	CE	1,19,200	119%	9.1
AMBUJACEM	340	CE	4,53,000	104%	0.3
GAIL	137	CE	4,20,900	97%	0.9
ADANI PORTS	760	CE	19,82,500	81%	6.5
TVSMOTOR	670	CE	1,19,000	77%	0.4
ADANI PORTS	810	CE	3,32,500	75%	1.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LICHSGFIN	280	PE	1,10,000	1000%	0.3
ADANI ENT	1,000	PE	8,44,000	727%	4.9
AMBUJACEM	300	PE	3,48,000	330%	2.4
BANDHANBNK	360	PE	2,61,000	263%	3.4
ADANI ENT	980	PE	5,16,000	111%	3.0
TATA CONSUM	630	PE	1,32,300	100%	5.8
TITAN	1,480	PE	1,50,000	94%	5.6
M&M	840	PE	2,73,000	86%	5.9
ADANI PORTS	730	PE	3,47,500	83%	8.8
AMBUJACEM	295	PE	2,10,000	75%	1.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	45,191	18.8
ITC	230	CE	23,638	0.8
RELIANCE	2,200	CE	23,212	2.8
RELIANCE	2,120	CE	22,131	11.6
RELIANCE	2,140	CE	21,857	7.1
SBIN	380	CE	14,735	2.5
ADANI ENT	1,100	CE	14,685	9.7
RELIANCE	2,160	CE	14,060	4.8
ADANI ENT	1,080	CE	11,406	14.2
RELIANCE	2,080	CE	10,463	27.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,060	PE	14,197	10.3
RELIANCE	2,080	PE	11,408	17.3
RELIANCE	2,000	PE	10,685	2.6
RELIANCE	2,040	PE	10,552	6.1
RELIANCE	2,100	PE	8,843	27.5
SBIN	370	PE	7,344	3.2
RELIANCE	2,020	PE	7,259	3.9
MARUTI	7,000	PE	5,736	11.5
SBIN	360	PE	5,551	1.1
ITC	220	PE	5,429	1.1

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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