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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	14,855	70,15,650	63,06,000	-8.7	1.49	14092
PREVIOUS	14,645	84,15,600	55,61,900	-8.3	1.41	
% CHANGE	1.44%	-16.64%	13.38%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and continued to gain in the second half.
- Nifty added 211 points to close at 14864.
- OI concentration seen in 15000CE and 14000PE
- Reduction witnessed in 14800CE and addition in 14700PE.
- PCR OI stands at 1.49 compared to 1.41 in the previous trading session.
- Nifty to trade with a support of 14092.

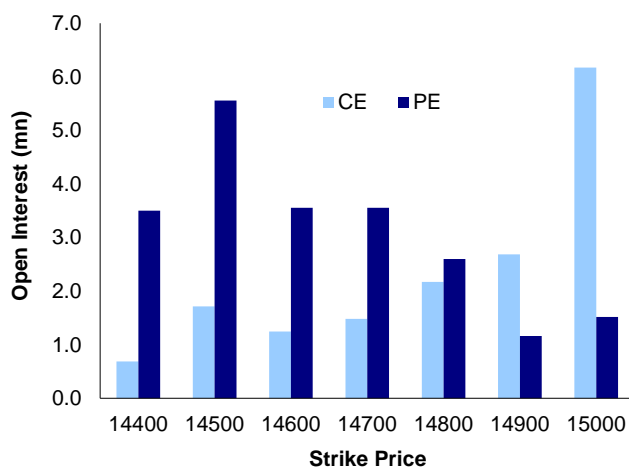
NIFTY LEVELS

14092 14222 14440 14565 14755 14928

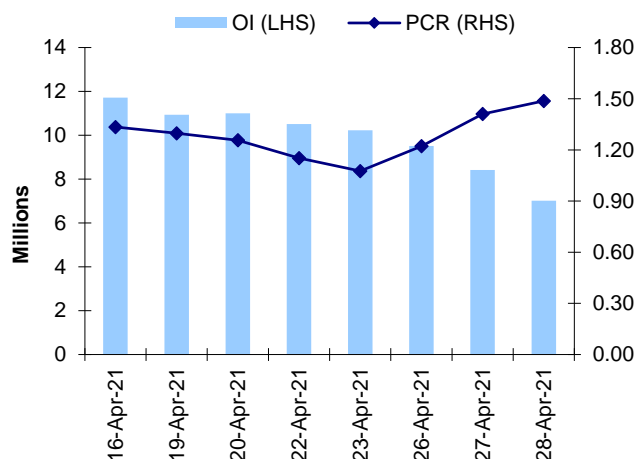
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 655,962Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TVSMOTOR	35.6%	70,08,400	14.0%
SRTRANSFIN	16.4%	49,52,000	6.0%
BIOCON	16.4%	2,21,09,900	-1.8%
CUB	15.1%	68,88,200	2.5%
HINDUNILVR	10.7%	76,27,800	1.1%
GMRINFRA	10.4%	18,44,32,500	-1.7%
GAIL	10.2%	6,68,74,300	1.4%
HDFCLIFE	10.2%	1,33,36,400	-0.9%
APOLLOTYRE	8.7%	1,57,70,000	3.5%
AMBUJACEM	8.4%	1,91,40,000	0.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
UBL	-17.9%	12,57,900	3.6%
NAM-INDIA	-15.9%	22,19,200	0.2%
AMARAJABAT	-12.0%	43,59,000	1.3%
LICHSGFIN	-10.0%	62,16,000	3.2%
ALKEM	-9.9%	2,98,000	0.2%
BANDHANBNK	-8.6%	1,82,35,800	3.0%
BAJFINANCE	-8.5%	44,91,000	8.5%
CUMMINSIND	-8.4%	15,24,000	-1.4%
BRITANNIA	-8.1%	24,12,400	-1.8%
MUTHOOTFIN	-7.7%	30,80,250	0.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	5,40,60,587	3,79,463	708
SBIN	5,66,96,255	2,05,031	363
ICICIBANK	3,32,92,864	2,03,942	621
TATASTEEL	2,04,47,968	1,98,770	971
HDFCBANK	1,20,51,970	1,76,344	1,477
RELIANCE	79,02,002	1,57,851	1,997
TATAMOTORS	4,46,68,126	1,37,228	306
JSWSTEEL	1,55,58,949	1,02,943	663
MARUTI	14,06,270	92,794	6,574

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SUNPHARMA	650	CE	1.8	642	19,15,200
LUPIN	1,100	CE	1.2	1,054	8,01,550
SUNPHARMA	640	CE	3.9	642	12,23,600
SUNPHARMA	660	CE	0.9	642	11,94,200
ADANIPTS	800	CE	0.8	746	19,20,000
IBULHSGFIN	200	CE	0.6	187	18,04,200
INDUSINDBK	1,000	CE	1.0	926	7,26,300
INFY	1,500	CE	0.1	1,354	20,47,800
BHARTIARTL	550	CE	1.0	543	35,09,496
RELIANCE	2,100	CE	1.3	1,996	14,15,250

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,300	PE	0.6	1,379	8,44,675
SBIN	330	PE	0.1	363	37,71,000
SUNPHARMA	640	PE	1.9	642	6,62,200
TATAMOTORS	290	PE	0.3	306	29,41,200
ICICIBANK	580	PE	0.1	620	28,77,875
RELIANCE	1,900	PE	0.3	1,996	9,11,000
SBIN	350	PE	0.6	363	28,56,000
TATAMOTORS	300	PE	1.0	306	23,37,000
SBIN	360	PE	1.7	363	26,04,000
AXISBANK	700	PE	2.4	707	13,96,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TVSMOTOR	670	CE	1,37,200	9700%	2.2
TVSMOTOR	700	CE	1,68,000	5900%	0.6
TVSMOTOR	650	CE	2,57,600	241%	7.4
TVSMOTOR	640	CE	1,10,600	182%	12.3
BIOCON	390	CE	1,38,000	150%	7.6
BIOCON	395	CE	1,01,200	57%	5.6
BAJFINANCE	5,400	CE	1,66,250	55%	17.2
CHOLAFIN	590	CE	1,52,500	49%	4.7
MCDOWELL-N	540	CE	2,40,000	45%	3.1
BANKBARODA	68	CE	15,21,000	25%	0.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TVSMOTOR	620	PE	1,47,000	3400%	1.9
TVSMOTOR	600	PE	2,14,200	2086%	0.7
ICICIBANK	620	PE	7,20,500	280%	3.7
BAJFINANCE	5,200	PE	1,29,250	262%	20.3
BAJFINANCE	5,100	PE	1,12,250	248%	8.8
BHARTIARTL	540	PE	13,03,104	227%	0.7
TVSMOTOR	580	PE	1,27,400	203%	0.3
BAJFINANCE	5,000	PE	1,68,000	195%	5.4
ICICIBANK	610	PE	4,96,375	171%	1.0
TVSMOTOR	560	PE	1,94,600	148%	0.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	27,028	11.6
BAJFINANCE	5,300	CE	22,167	44.2
BAJFINANCE	5,200	CE	20,711	105.2
AXISBANK	710	CE	13,806	4.5
AXISBANK	700	CE	13,555	10.1
BAJFINANCE	5,400	CE	11,963	17.2
BAJFINANCE	5,100	CE	11,760	189.1
RELIANCE	2,020	CE	11,666	4.9
AXISBANK	720	CE	11,230	1.6
ICICIBANK	620	CE	10,642	3.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	5,000	PE	8,983	5.4
RELIANCE	1,980	PE	8,429	6.1
AXISBANK	700	PE	7,673	2.4
AXISBANK	680	PE	7,148	0.4
RELIANCE	1,960	PE	6,901	1.9
SBIN	350	PE	6,871	0.6
RELIANCE	2,000	PE	6,790	14.5
ICICIBANK	600	PE	6,751	0.4
AXISBANK	690	PE	6,131	0.8
BAJFINANCE	4,900	PE	6,016	3.9

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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