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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	14,914	1,11,66,150	96,13,150	68.55	1.66	<b>14092</b>
PREVIOUS	14,609	91,23,300	77,43,950	101.5	1.55	
% CHANGE	2.09%	22.39%	24.14%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and gained through the day.
- Nifty added 337 points to close at 14845.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14800CE and in 14000PE.
- PCR OI stands at 1.66 compared to 1.55 in the previous trading session.
- Nifty to trade with a support of 14092.

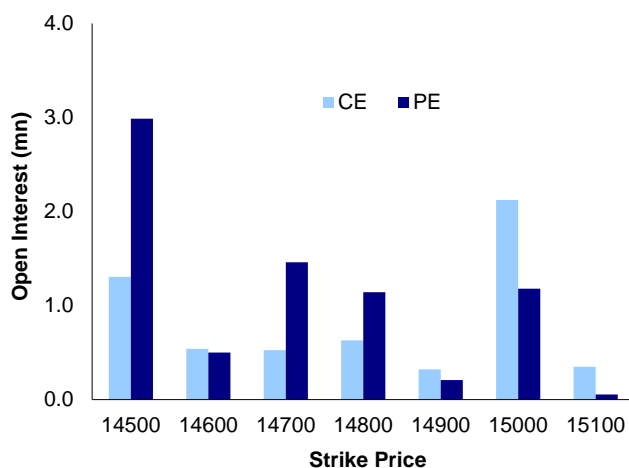
### NIFTY LEVELS

14092    14222    14440    14565    14755    14928

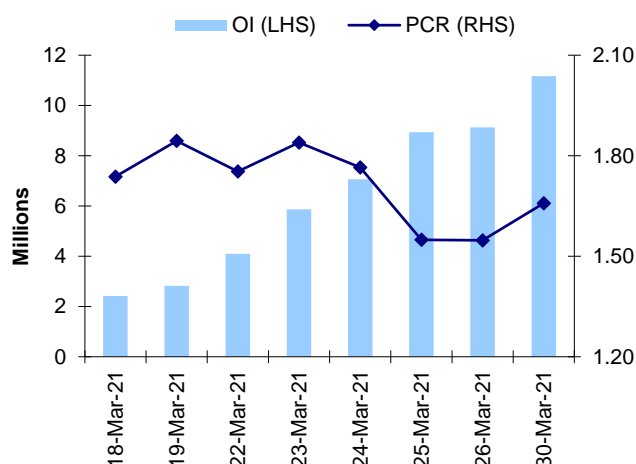
### Stocks

- **Sector:-** IT sectors traded positive.
- Market wide-open interest is 542,737Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AUBANK	239.0%	22,44,500	10.2%
GAIL	91.5%	4,81,90,000	0.4%
NAUKRI	48.8%	14,27,250	-7.0%
TATACONSUM	42.5%	1,57,92,300	0.1%
DEEPAKNTR	36.1%	8,96,000	4.2%
MINDTREE	34.6%	19,59,200	7.6%
TVSMOTOR	32.1%	35,40,600	0.8%
PFC	23.6%	3,84,27,600	-3.0%
NAVINFLUOR	23.4%	1,98,000	11.5%
POWERGRID	23.1%	1,75,20,000	3.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIL			

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	2,84,80,338	2,27,176	800
HDFCBANK	1,28,04,032	1,96,890	1,554
RELIANCE	94,33,850	1,91,171	2,029
AXISBANK	2,59,65,742	1,81,780	695
ICICIBANK	2,80,12,288	1,64,839	591
TCS	46,94,261	1,47,383	3,159
SBIN	3,94,07,496	1,42,092	361
TATAMOTORS	4,52,57,627	1,34,253	297
HDFC	43,49,089	1,12,745	2,606

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
IOC	100	CE	1.2	92	68,64,000
COALINDIA	140	CE	2.6	133	39,14,400
POWERGRID	230	CE	4.5	223	16,00,000
ITC	220	CE	5.0	216	94,33,600
ONGC	110	CE	2.8	104	37,80,700
ITC	230	CE	2.6	216	90,40,000
BANKBARODA	80	CE	2.1	73	104,71,500
SBIN	400	CE	4.6	364	70,89,000
NTPC	110	CE	2.8	108	60,64,800
RELIANCE	2,200	CE	22.1	2,041	20,21,250

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INFY	1300	PE	16.9	1,395	22,83,600
MARUTI	6500	PE	89.5	6,903	1,25,500
TATASTEEL	700	PE	6.5	804	21,94,700
ITC	210	PE	4.1	216	50,56,000
RELIANCE	1900	PE	19.6	2,041	11,89,500
SBIN	360	PE	13.7	364	37,59,000
ITC	200	PE	1.6	216	44,28,800
TCS	2900	PE	19.9	3,182	2,65,800
SBIN	350	PE	9.6	364	30,66,000
TCS	3000	PE	38.7	3,182	2,63,400

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUBANK	1,300	CE	1,47,000	5780%	63.1
BIOCON	415	CE	3,81,800	1409%	14.6
GAIL	137	CE	2,37,900	1200%	3.9
SAIL	91	CE	5,89,000	933%	1.1
SAIL	86	CE	10,45,000	817%	2.0
INDUSTOWER	300	CE	2,94,000	708%	2.5
JSWSTEEL	530	CE	1,89,000	600%	4.7
JINDALSTEL	400	CE	4,35,000	569%	3.3
MINDTREE	2,100	CE	1,36,000	530%	112.6
BEL	127	CE	1,36,800	500%	5.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SAIL	80	PE	12,73,000	2133%	4.5
TATASTEEL	790	PE	3,17,900	1147%	30.5
RECLTD	115	PE	1,68,000	833%	0.8
HDFCBANK	1,520	PE	2,11,200	510%	36.1
SAIL	85	PE	1,90,000	400%	7.2
TATASTEEL	780	PE	3,96,100	309%	26.0
TATASTEEL	800	PE	6,90,200	266%	35.1
JSWSTEEL	450	PE	4,50,900	263%	13.0
INDUSTOWER	250	PE	1,26,000	246%	10.0
UPL	610	PE	2,56,100	223%	21.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	13,299	46.5
RELIANCE	2,200	CE	8,184	22.1
RELIANCE	2,000	CE	6,480	91.1
INFY	1,400	CE	6,376	50.1
TATASTEEL	800	CE	6,353	38.3
RELIANCE	2,040	CE	6,313	70.7
HINDUNILVR	2,400	CE	6,178	62.4
ICICIBANK	600	CE	5,608	19.6
HDFCBANK	1,540	CE	4,615	54.2
TCS	3,200	CE	4,285	99.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	6,056	49.9
RELIANCE	1,900	PE	4,192	19.6
TATASTEEL	700	PE	2,862	6.5
HDFCBANK	1,500	PE	2,787	28.7
SBIN	360	PE	2,532	13.7
RELIANCE	1,800	PE	2,529	7.2
INFY	1,300	PE	2,359	16.9
TATASTEEL	800	PE	2,191	35.1
TATASTEEL	750	PE	2,071	16.0
RELIANCE	2,020	PE	2,023	59.3

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### 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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