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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	13,977	65,70,375	65,94,650	-3.55	1.25	13405
PREVIOUS	13,935	82,59,525	55,46,300	3.05	1.18	
% CHANGE	0.30%	-20.45%	18.90%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained in the second half.
- Nifty added 49 points to close at 13981.
- OI concentration seen in 14000CE and 13000PE
- Addition witnessed in 13900PE and Reduction in 14000CE.
- PCR OI stands at 1.25 compared to 1.18 in the previous trading session.
- Nifty to trade with a support of 13405.

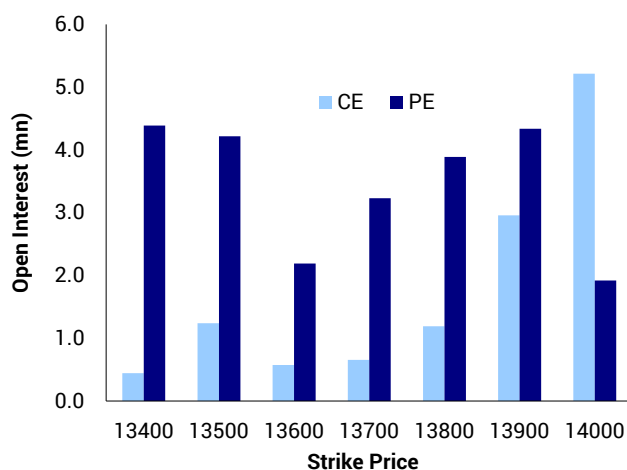
NIFTY LEVELS

13405	13559	13680	13820	13940	14032
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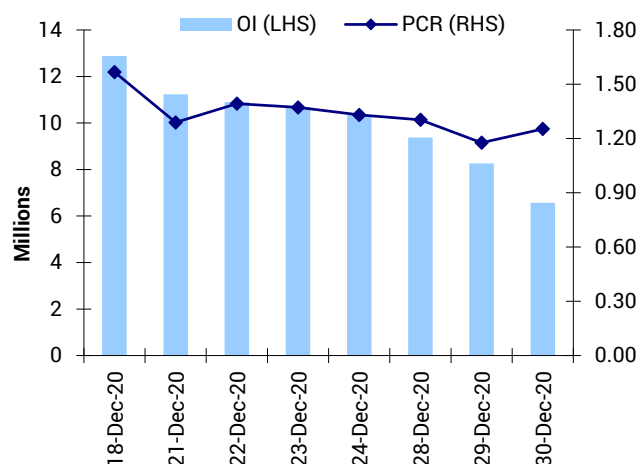
Stocks

- **Sector:** Auto stocks traded positive.
- Market wide-open interest is 552,381Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GMRINFRA	70.8%	13,80,60,000	3.8%
CANBK	49.5%	4,89,07,200	2.4%
SUNPHARMA	9.7%	4,22,21,200	-1.1%
PFC	8.8%	2,91,15,200	-1.5%
INDUSTOWER	4.0%	1,17,48,800	-1.5%
EXIDEIND	3.9%	1,37,30,400	0.0%
BALKRISIND	3.7%	20,18,800	3.6%
GAIL	3.3%	3,10,12,400	-0.5%
RECLTD	3.3%	1,59,30,000	-1.9%
ACC	2.9%	32,93,000	1.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
VOLTAS	-15.3%	22,17,000	0.7%
RBLBANK	-14.3%	1,77,29,600	-0.1%
IDFCFIRSTB	-12.7%	14,32,22,000	-0.1%
UBL	-12.5%	14,35,700	1.1%
SAIL	-10.4%	9,79,26,000	8.1%
BANKBARODA	-9.6%	5,93,10,500	-0.4%
PVR	-9.4%	17,57,426	-0.6%
GODREJPROP	-9.3%	13,83,850	-0.8%
NTPC	-9.2%	6,32,01,600	0.5%
CUMMINSIND	-9.1%	20,11,200	0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,01,73,132	2,02,608	1,996
HDFCBANK	81,08,363	1,15,727	1,433
ICICIBANK	2,13,65,141	1,12,749	529
SBIN	3,09,71,894	85,317	277
MARUTI	10,29,800	77,718	7,613
TCS	26,37,968	76,976	2,909
TATASTEEL	1,15,14,428	72,917	640
HDFC	29,02,423	72,641	2,518
TATAMOTORS	3,85,76,159	70,398	184

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	400	CE	0.2	385	35,68,000
TATAMOTORS	200	CE	0.2	185	75,18,300
AMBUJACEM	260	CE	1.0	253	22,26,000
SUNPHARMA	600	CE	0.7	584	32,88,600
LUPIN	1,000	CE	1.8	977	7,36,100
IBULHSGFIN	220	CE	2.3	215	20,98,700
WIPRO	390	CE	0.5	385	21,85,600
INDUSINDBK	960	CE	0.7	900	8,76,800
TATAMOTORS	190	CE	0.7	185	47,36,700
RELIANCE	2,050	CE	2.8	1,996	31,12,315

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	2,500	PE	0.6	2,736	4,57,500
TATASTEEL	600	PE	0.4	641	11,79,800
SBIN	270	PE	0.2	277	47,10,000
TATAMOTORS	180	PE	0.6	185	23,48,400
TATASTEEL	620	PE	0.6	641	9,21,400
INDUSINDBK	880	PE	1.5	900	3,50,400
HDFCBANK	1,400	PE	0.3	1,436	10,97,250
INDUSINDBK	900	PE	7.4	900	3,14,400
TCS	2,900	PE	7.4	2,912	1,80,600
TATAMOTORS	175	PE	0.2	185	17,89,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CANBK	132	CE	2,05,000	1267%	1.0
POWERGRID	187	CE	1,60,000	33%	3.5
ADANI PORTS	505	CE	1,60,000	31%	0.6
CANBK	135	CE	3,00,000	30%	0.6
BANKBARODA	62	CE	9,10,200	26%	0.7
SUNTV	490	CE	1,48,500	22%	1.7
UPL	490	CE	3,82,200	14%	0.8
CANBK	130	CE	6,25,000	10%	1.9
ICICIBANK	490	CE	3,47,875	10%	37.9
VEDL	155	CE	3,90,600	9%	7.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RECLTD	114	PE	1,50,000	1150%	0.1
TECHM	970	PE	1,04,400	770%	1.4
CANBK	125	PE	2,45,000	390%	0.9
KOTAKBANK	2,020	PE	1,01,600	74%	9.9
DABUR	530	PE	1,26,250	68%	0.7
UPL	470	PE	2,11,900	68%	5.9
BAJFINANCE	5,200	PE	1,62,500	63%	5.1
ICICIPRULI	450	PE	1,05,000	56%	0.2
VEDL	165	PE	5,02,200	50%	3.7
TATA CONSUM	540	PE	1,24,200	42%	0.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	21,178	10.9
RELIANCE	2,050	CE	14,580	2.8
RELIANCE	2,000	CE	12,140	84.4
SBIN	280	CE	9,988	0.9
BAJFINANCE	5,300	CE	9,545	58.4
BAJFINANCE	5,400	CE	9,514	16.1
RELIANCE	2,100	CE	7,264	0.5
RELIANCE	2,100	CE	6,943	45.6
ICICIBANK	530	CE	6,663	2.9
ITC	215	CE	6,624	0.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,950	PE	10,230	1.6
BAJFINANCE	5,200	PE	6,160	5.1
SBIN	270	PE	5,748	0.2
RELIANCE	2,000	PE	5,589	15.0
RELIANCE	1,900	PE	3,939	0.7
BAJFINANCE	5,100	PE	3,736	2.8
SBIN	275	PE	3,575	1.0
RELIANCE	1,900	PE	3,316	36.5
RELIANCE	2,000	PE	3,122	79.2
ICICIBANK	520	PE	2,962	0.5

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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