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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	14,578	1,08,70,350	1,75,27,400	49.45	1.65	14210
PREVIOUS	15,170	95,93,400	66,48,850	72.5	1.88	
% CHANGE	-3.90%	13.31%	163.62%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and continued to stoop lower testing 14500 levels.
- Nifty lost 568 point to close at 14529.
- OI concentration seen in 16000CE and 14000PE
- Addition witnessed in 15000CE and 14500PE.
- PCR OI stands at 1.65 compared to 1.88 in the previous trading session.
- Nifty to trade with a support of 14210.

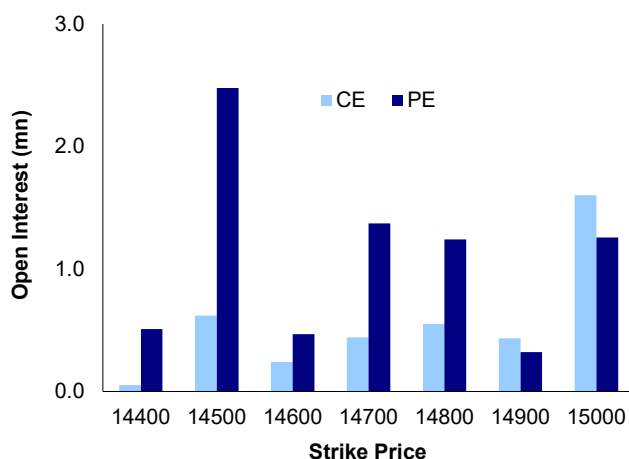
NIFTY LEVELS

14210	14477	14784	14986	15082	15205
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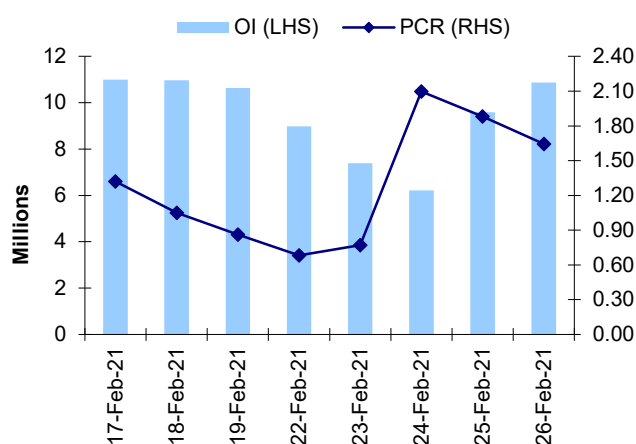
Stocks

- **Sector:** - Banking stocks traded negative.
- Market wide-open interest is 489,065Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDUSTOWER	30.2%	1,31,01,200	-5.7%
BANKBARODA	26.0%	11,09,04,300	-5.1%
SAIL	26.0%	12,35,95,000	4.6%
POWERGRID	23.9%	1,37,32,000	-5.8%
BERGEPAIN	23.3%	39,45,700	-6.0%
HDFCLIFE	20.9%	80,80,600	-4.5%
PNB	17.1%	18,44,16,000	-2.5%
BHARTIARTL	16.6%	9,69,62,784	-3.9%
MARICO	16.3%	69,18,000	-3.0%
M&M	15.2%	97,18,800	-6.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
L&TFH	-17.1%	2,97,61,540	-1.3%
M&MFIN	-13.6%	1,16,76,000	-7.0%
CUMMINSIND	-12.9%	12,63,600	-2.2%
BHARATFORG	-9.0%	60,34,500	-1.7%
HINDALCO	-8.6%	2,18,44,000	-3.0%
PVR	-8.0%	15,49,856	-3.6%
ASHOKLEY	-7.6%	3,51,18,000	-1.8%
APOLLOTYRE	-6.4%	1,34,80,000	-3.8%
IBULHSGFIN	-6.1%	3,22,30,700	-3.0%
JUBLFOOD	-5.8%	12,93,500	-2.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BHARTIARTL	19,48,87,984	10,90,756	556
RELIANCE	1,72,97,575	3,62,676	2,086
ICICIBANK	5,73,49,273	3,43,978	598
TATAMOTORS	9,19,01,339	2,98,392	323
SBIN	6,44,50,414	2,53,859	390
AXISBANK	3,13,06,177	2,30,248	725
HDFC	87,71,431	2,24,661	2,539
HDFCBANK	1,39,56,423	2,15,467	1,534
TATACHEM	2,74,65,351	2,02,441	740

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	160	CE	5.0	149	94,54,200
GAIL	150	CE	4.6	142	48,73,900
GAIL	160	CE	2.7	142	47,76,300
COALINDIA	150	CE	8.1	149	54,13,800
COALINDIA	170	CE	3.1	149	51,57,600
NTPC	110	CE	5.0	108	105,73,500
MARUTI	8,000	CE	64.7	6,902	4,10,000
BANKBARODA	90	CE	3.8	83	130,22,100
AMBUJACEM	300	CE	4.8	273	17,67,000
HINDALCO	350	CE	14.7	341	25,41,300

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	130	PE	1.8	149	32,50,800
SBIN	400	PE	25.2	392	54,63,000
COALINDIA	135	PE	2.8	149	24,31,800
BPCL	400	PE	5.4	452	14,13,000
INFY	1,200	PE	23.9	1,261	17,93,400
COALINDIA	150	PE	9.0	149	22,38,600
MARUTI	6,500	PE	175.7	6,902	1,80,800
COALINDIA	140	PE	4.3	149	21,58,800
ITC	200	PE	5.0	205	69,60,000
MARUTI	7,000	PE	393.9	6,902	1,63,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARTIARTL	490	PE	1,22,166	32.0	4.7
RECLTD	115	PE	1,98,000	32.0	1.3
EXIDEIND	167	PE	2,05,200	27.5	1.1
ADANIPTS	690	PE	1,25,000	24.0	46.6
ONGC	103	PE	1,77,100	22.0	2.6
VEDL	220	PE	1,30,200	20.0	20.9
BANKBARODA	71	PE	2,34,000	19.0	1.6
NTPC	109	PE	2,10,900	17.5	6.9
RBLBANK	190	PE	1,82,700	11.6	3.1
FEDERALBNK	76	PE	1,20,000	11.0	2.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARTIARTL	490	PE	1,22,166	3200%	4.7
RECLTD	115	PE	1,98,000	3200%	1.3
EXIDEIND	167	PE	2,05,200	2750%	1.1
ADANIPTS	690	PE	1,25,000	2400%	46.6
ONGC	103	PE	1,77,100	2200%	2.6
VEDL	220	PE	1,30,200	2000%	20.9
BANKBARODA	71	PE	2,34,000	1900%	1.6
NTPC	109	PE	2,10,900	1750%	6.9
RBLBANK	190	PE	1,82,700	1160%	3.1
FEDERALBNK	76	PE	1,20,000	1100%	2.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	24,300	45.0
RELIANCE	2,100	CE	16,189	81.3
RELIANCE	2,300	CE	11,882	23.2
MARUTI	7,500	CE	9,017	138.4
BHARTIARTL	600	CE	8,684	12.7
MARUTI	7,000	CE	8,386	305.8
COALINDIA	160	CE	7,856	5.0
RELIANCE	2,160	CE	7,378	57.4
HDFCBANK	1,600	CE	7,309	30.7
RELIANCE	2,140	CE	7,210	64.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	11,341	45.3
RELIANCE	1,900	PE	9,167	20.9
RELIANCE	2,100	PE	8,743	88.0
SBIN	380	PE	4,962	15.2
ICICIBANK	600	PE	4,653	29.2
HDFCBANK	1,500	PE	4,499	43.2
RELIANCE	1,800	PE	4,011	8.6
BAJFINANCE	5,000	PE	3,625	143.0
INDUSINDBK	1,000	PE	3,622	37.2
MARUTI	6,500	PE	3,298	175.7

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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