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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	14,752	1,13,85,450	75,11,250	62.3	1.62	14092
PREVIOUS	14,914	1,11,66,150	96,13,150	68.55	1.66	
% CHANGE	-1.08%	1.96%	-21.86%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and continued to stoop lower in the second half.
- Nifty lost 154 points to close at 14690.
- OI concentration seen in 15000CE and 14000PE
- Activity witnessed in 14800 strike.
- PCR OI stands at 1.62 compared to 1.66 in the previous trading session.
- Nifty to trade with a support of 14092.

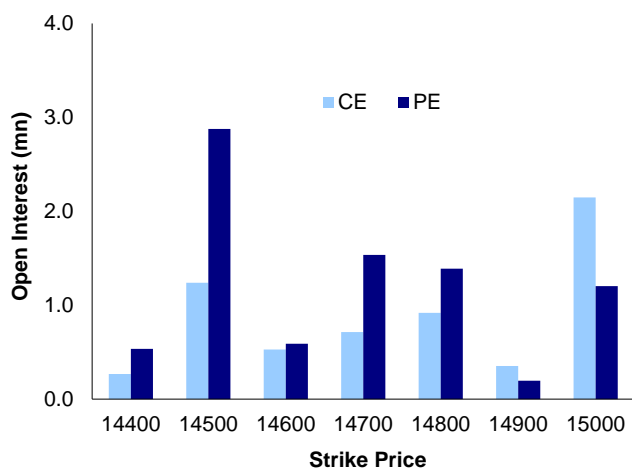
NIFTY LEVELS

14092 14222 14440 14565 14755 14928

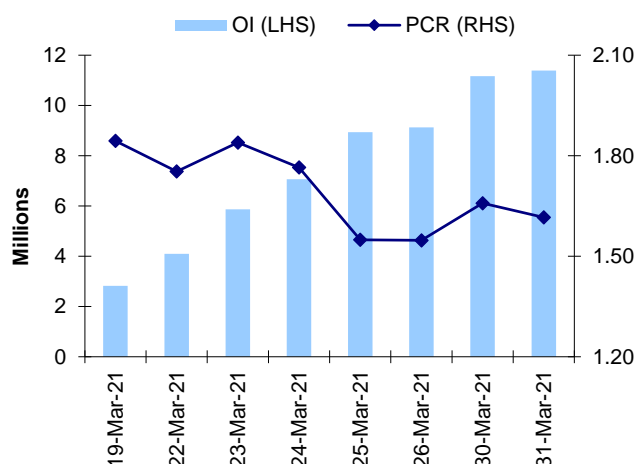
Stocks

- **Sector:-** Banking and Financial stocks traded negative.
- Market wide-open interest is 585,534Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IDFCFIRSTB	22.9%	19,74,48,000	-4.4%
PEL	19.0%	36,84,450	-0.7%
LALPATHLAB	18.0%	1,95,250	3.5%
IDEA	17.3%	59,23,40,000	0.5%
HDFCBANK	13.6%	2,92,11,600	-3.9%
HEROMOTOCO	12.4%	44,47,500	-1.7%
CUMMINSIND	11.3%	19,45,200	2.4%
TRENT	11.1%	9,39,600	-1.3%
AARTIIND	10.6%	4,59,850	-1.6%
POWERGRID	9.3%	1,91,48,000	-2.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MINDTREE	-10.2%	17,60,000	-2.2%
LTTS	-9.3%	4,30,600	0.5%
HINDPETRO	-6.0%	2,57,95,800	2.0%
ALKEM	-5.6%	2,25,800	1.1%
GODREJPROP	-4.9%	17,18,600	4.0%
CIPLA	-4.3%	1,09,99,300	0.4%
APLLTD	-4.1%	7,57,900	1.0%
SAIL	-3.9%	15,40,52,000	-0.4%
CADILAHC	-3.9%	1,01,50,800	1.5%
HDFCLIFE	-3.8%	83,17,100	1.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	1,53,87,253	2,30,772	1,494
TATASTEEL	2,80,44,585	2,27,689	812
TATAMOTORS	5,85,69,012	1,77,864	302
RELIANCE	74,99,740	1,51,285	2,003
SBIN	3,86,51,025	1,40,683	364
HDFC	54,92,619	1,38,134	2,498
ICICIBANK	2,01,19,972	1,17,137	582
TCS	35,30,069	1,12,181	3,178
AXISBANK	1,49,24,620	1,04,144	697

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	220	CE	6.3	219	113,76,000
ITC	230	CE	3.3	219	100,92,800
BANKBARODA	80	CE	2.4	75	109,62,900
NTPC	110	CE	2.3	107	69,42,600
ITC	250	CE	1.2	219	88,09,600
AMBUJACEM	320	CE	9.2	310	11,64,000
RELIANCE	2,200	CE	18.5	2,017	20,65,000
SBIN	400	CE	5.1	366	66,63,000
RELIANCE	2,100	CE	39.6	2,017	20,18,250
SBIN	370	CE	14.1	366	65,49,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INFY	1,300	PE	21.7	1,377	23,98,800
TATASTEEL	700	PE	5.5	817	24,83,700
RELIANCE	1,900	PE	24.7	2,017	12,67,750
ITC	210	PE	2.8	219	47,16,800
SBIN	360	PE	12.5	366	38,22,000
ITC	200	PE	1.1	219	42,17,600
TCS	3,000	PE	34.8	3,193	2,77,500
RELIANCE	2,000	PE	60.9	2,017	9,41,750
TATASTEEL	750	PE	13.1	817	14,48,400
SBIN	350	PE	8.6	366	28,56,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDFCFIRSTB	56	CE	17,10,000	1400%	2.8
TVSMOTOR	620	CE	2,26,800	710%	12.2
NMDC	157	CE	1,34,000	400%	1.0
JINDALSTEL	390	CE	1,15,000	360%	6.2
IDFCFIRSTB	50	CE	7,79,000	310%	6.3
NTPC	107	CE	8,26,500	303%	3.5
IDFCFIRSTB	64	CE	42,75,000	288%	0.9
POWERGRID	217	CE	1,44,000	260%	7.1
IDFCFIRSTB	57	CE	26,22,000	245%	2.4
VEDL	260	CE	2,97,600	220%	1.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NMDC	135	PE	4,35,500	983%	4.9
JINDALSTEL	350	PE	2,60,000	767%	20.4
HINDALCO	295	PE	3,05,300	407%	3.8
TATASTEEL	810	PE	1,98,900	333%	34.1
INFY	1,420	PE	1,05,600	329%	78.2
UPL	640	PE	1,30,000	317%	28.9
CUB	140	PE	1,39,500	309%	2.5
CANBK	155	PE	1,45,800	238%	9.3
NTPC	107	PE	8,60,700	202%	3.5
HINDUNILVR	2,400	PE	1,52,700	169%	41.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	10,373	39.6
ITC	220	CE	9,041	6.3
HDFCBANK	1,500	CE	7,225	50.5
RELIANCE	2,200	CE	6,490	18.5
SBIN	370	CE	6,460	14.1
HDFCBANK	1,600	CE	5,573	17.0
TATASTEEL	900	CE	5,030	11.6
INFY	1,400	CE	4,992	44.2
RELIANCE	2,040	CE	4,326	60.2
RELIANCE	2,000	CE	4,257	78.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	6,390	60.9
HDFCBANK	1,500	PE	4,252	53.4
RELIANCE	1,900	PE	4,119	24.7
HDFCBANK	1,400	PE	3,049	16.9
TATASTEEL	800	PE	2,980	29.5
SBIN	360	PE	2,563	12.5
SBIN	350	PE	2,231	8.6
RELIANCE	1,800	PE	2,133	9.6
TATASTEEL	700	PE	2,060	5.5
HDFC	2,500	PE	2,034	76.1

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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