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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	14,698	1,07,44,650	1,04,53,600	61.45	1.60	14092
PREVIOUS	14,953	1,07,26,725	76,17,950	86.35	1.66	
% CHANGE	-1.70%	0.17%	37.22%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and broke 14500 levels.
- Nifty lost 229 points to close at 14637.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14700CE and in 14300PE.
- PCR OI stands at 1.60 compared to 1.66 in the previous trading session.
- Nifty to trade with a support of 14092.

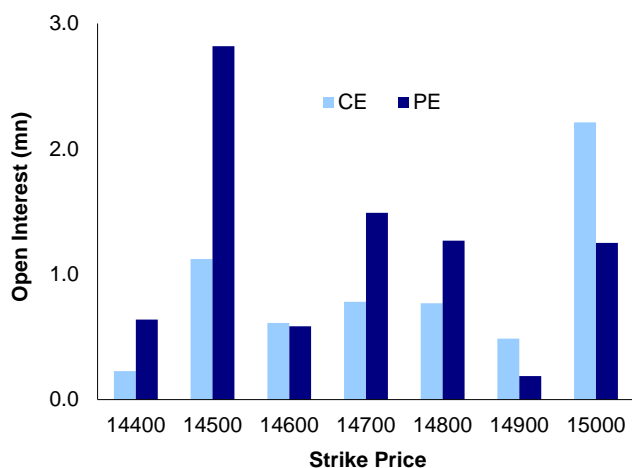
NIFTY LEVELS

14092 14222 14440 14565 14755 14928

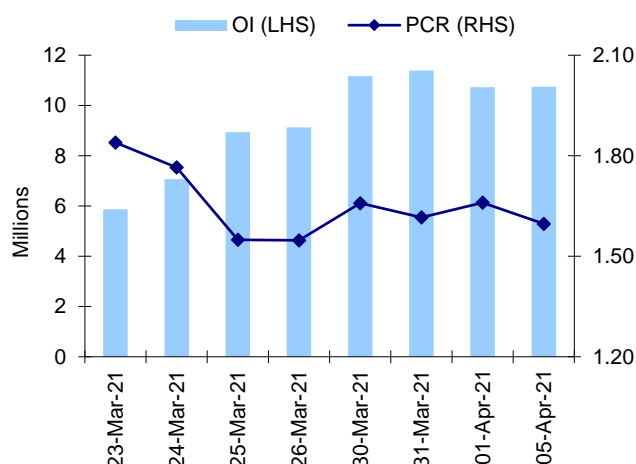
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide-open interest is 514,630Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LALPATHLAB	32.1%	2,55,000	6.1%
LTI	17.8%	3,46,800	3.8%
MGL	11.1%	13,41,000	-4.0%
PVR	10.4%	17,55,391	-4.8%
PFIZER	10.1%	77,875	1.1%
MPHISIS	9.7%	5,23,250	0.4%
AARTIIND	9.6%	5,07,450	-2.5%
SHREECEM	9.5%	1,47,900	1.4%
BAJFINANCE	9.2%	39,30,250	-5.9%
VOLTAS	7.4%	38,01,000	-2.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TVSMOTOR	-11.6%	33,93,600	-0.8%
SRTRANSFIN	-10.0%	34,29,600	-3.6%
GUJGASLTD	-9.0%	10,50,000	0.1%
CONCOR	-8.6%	57,92,478	-3.3%
SAIL	-8.2%	13,28,86,000	6.9%
HINDALCO	-7.2%	3,16,26,500	0.1%
RAMCOCEM	-6.3%	16,43,050	-1.7%
LICHSGFIN	-5.6%	64,78,000	-3.3%
DEEPAKNTNTR	-5.4%	8,67,000	-1.8%
MOTHERSUMI	-5.3%	2,82,45,000	-0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	3,05,75,986	2,62,650	868
TATAMOTORS	6,61,78,755	2,01,262	305
SBIN	5,17,43,981	1,83,798	354
ADANIENT	1,57,95,720	1,78,086	1,138
TCS	53,17,862	1,70,531	3,239
JSWSTEEL	2,97,11,225	1,52,761	518
RELIANCE	68,64,856	1,36,352	1,993
ICICIBANK	2,32,60,127	1,33,154	571
SAIL	14,99,12,383	1,30,955	90

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	110	CE	1.7	107	143,41,200
SBIN	400	CE	3.0	355	112,95,000
IOC	100	CE	0.8	91	79,23,500
ITC	220	CE	3.9	214	130,24,000
BANKBARODA	80	CE	1.7	73	142,03,800
ITC	230	CE	2.0	214	111,29,600
COALINDIA	140	CE	1.6	130	45,65,400
ITC	250	CE	0.7	214	106,01,600
HINDALCO	350	CE	16.7	352	28,98,200
SBIN	370	CE	8.9	355	75,90,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	300	PE	2.0	352	48,50,400
INFY	1,300	PE	10.7	1,420	24,37,800
TATASTEEL	700	PE	3.0	872	26,67,300
TATASTEEL	800	PE	13.4	872	23,34,100
MARUTI	6,500	PE	102.3	6,805	1,28,200
RELIANCE	1,900	PE	25.0	2,000	12,20,500
TATASTEEL	750	PE	5.9	872	18,81,900
TATAMOTORS	280	PE	5.6	307	38,70,300
ITC	210	PE	4.1	214	46,49,600
ACC	1,800	PE	28.0	1,901	1,27,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEL	155	CE	13,60,400	1690%	0.8
JINDALSTEL	385	CE	1,45,000	1350%	21.8
BAJFINANCE	5,100	CE	1,26,250	998%	171.7
BAJFINANCE	5,000	CE	1,14,750	735%	217.0
INDUSINDBK	940	CE	2,25,900	484%	48.4
HDFC	2,460	CE	1,13,100	480%	77.0
IDFCFIRSTB	54	CE	11,40,000	400%	2.9
CHOLAFIN	540	CE	1,75,000	268%	27.9
APOLLOHOSP	3,200	CE	1,20,000	258%	38.7
HINDALCO	385	CE	1,07,500	257%	5.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PVR	900	PE	1,33,496	3180%	10.7
ADANIEN	1,140	PE	2,04,000	2450%	65.8
JINDALSTEL	380	PE	1,60,000	1500%	19.0
JSWSTEEL	510	PE	3,67,200	1136%	19.2
TATASTEEL	880	PE	1,29,200	850%	43.4
ADANIEN	1,160	PE	1,08,000	671%	75.1
JSWSTEEL	520	PE	1,75,500	550%	24.1
AMARAJABAT	850	PE	4,12,000	379%	23.6
BERGEPAIN	700	PE	2,32,100	331%	9.4
PFC	112	PE	1,67,400	286%	4.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	12,227	29.2
INFY	1,400	CE	11,447	60.3
RELIANCE	2,000	CE	10,574	63.9
TATASTEEL	900	CE	8,190	27.2
INFY	1,500	CE	8,062	22.5
RELIANCE	2,200	CE	7,943	13.1
TCS	3,200	CE	7,367	134.8
ICICIBANK	600	CE	7,074	11.0
INFY	1,420	CE	6,978	50.1
TCS	3,300	CE	6,856	86.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	9,377	25.0
RELIANCE	2,000	PE	6,303	62.3
TATASTEEL	800	PE	5,047	13.4
RELIANCE	1,960	PE	4,761	44.6
RELIANCE	1,800	PE	4,722	9.1
SBIN	350	PE	4,243	12.6
PVR	1,100	PE	3,485	49.9
RELIANCE	1,980	PE	3,400	53.1
PVR	1,000	PE	3,350	21.4
HDFCBANK	1,400	PE	3,340	27.4

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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