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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	15,051	11,470,275	9,216,700	21.4	1.34	<b>14676</b>
PREVIOUS	15,209	11,179,200	5,384,500	35.3	1.49	
% CHANGE	-1.04%	2.60%	71.17%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up but gave up all its gains and stooped lower in the second half.
- Nifty lost 143 points to close at 15030.
- OI concentration seen in 16000CE and 14000PE
- Addition witnessed in 15400CE and in 15300PE.
- PCR OI stands at 1.34 compared to 1.49 in the previous trading session.
- Nifty to trade with a support of 14676.

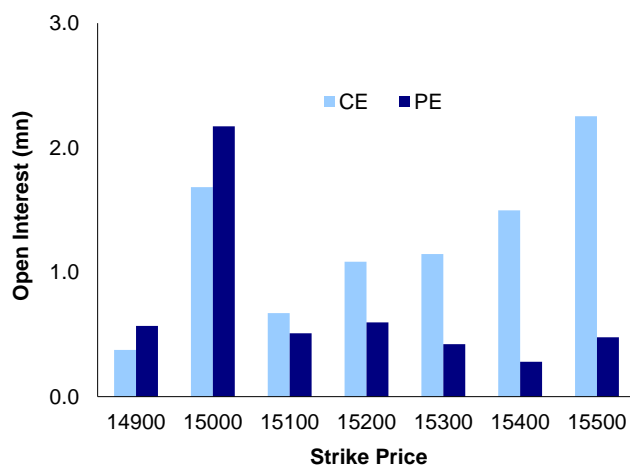
### NIFTY LEVELS

14676    14854    15082    15243    15432    15638

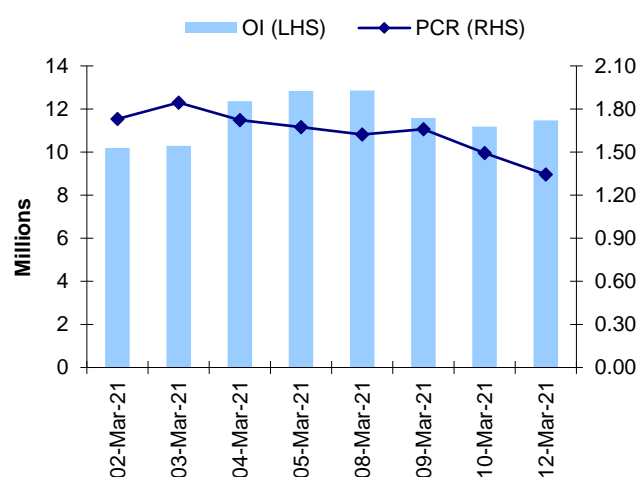
### Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide-open interest is 589,936Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SBILIFE	64.7%	8,592,000	-2.8%
PFIZER	44.7%	39,250	0.3%
CONCOR	17.5%	7,885,335	0.6%
PFC	9.8%	40,430,200	2.5%
HDFCLIFE	9.0%	8,605,300	-2.8%
ICICIPRULI	8.9%	7,753,500	-4.6%
TATAPOWER	8.5%	154,359,000	5.5%
TVSMOTOR	8.2%	4,432,400	-3.1%
BAJAJ-AUTO	6.6%	2,219,750	-3.1%
MPHASIS	6.1%	256,100	-1.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DEEPAKNTR	-10.5%	712,500	-1.6%
NMDC	-10.3%	45,834,700	1.2%
APLLTD	-8.9%	246,950	0.6%
BANKBARODA	-8.4%	104,223,600	-3.3%
AUBANK	-7.3%	978,500	0.2%
COFORGE	-7.1%	339,750	-0.4%
LTI	-6.9%	258,000	-2.7%
NAVINFLUOR	-6.8%	204,525	-0.9%
CHOLAFIN	-6.3%	4,352,500	-1.4%
KOTAKBANK	-5.8%	13,218,000	-1.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	162,828,658	182,953	113
RELIANCE	7,783,173	168,163	2,138
TATAMOTORS	48,360,842	154,895	318
SBIN	35,336,355	136,162	381
ICICIBANK	21,757,862	135,586	613
AXISBANK	16,343,307	124,290	751
HDFCBANK	7,815,602	122,703	1,552
BPCL	26,396,386	120,735	458
TATASTEEL	16,121,409	117,683	720

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	160	CE	1.5	146	14,263,200
ONGC	120	CE	2.7	114	11,727,100
POWERGRID	230	CE	3.2	221	3,120,000
IOC	105	CE	1.8	100	13,598,000
SBIN	400	CE	6.1	382	16,026,000
COALINDIA	155	CE	2.2	146	7,232,400
COALINDIA	170	CE	0.8	146	7,114,800
WIPRO	450	CE	4.4	427	5,968,000
COALINDIA	150	CE	3.2	146	6,997,200
GAIL	150	CE	3.2	145	4,886,100

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,400	PE	7.6	1,521	1,254,075
TATAMOTORS	300	PE	6.3	319	6,366,900
SBIN	350	PE	3.2	382	6,105,000
MARUTI	7,000	PE	125.5	7,131	162,700
HINDALCO	310	PE	3.5	332	1,840,400
AXISBANK	700	PE	7.6	752	2,083,200
HINDUNILVR	2,200	PE	31.4	2,209	438,900
ITC	200	PE	2.2	206	8,192,000
SBIN	380	PE	11.9	382	5,031,000
SBIN	400	PE	24.0	382	4,572,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ICICIPRULI	460	CE	111,000	3600%	16.1
CUMMINSIND	910	CE	144,000	1400%	21.3
PFC	160	CE	409,200	1000%	0.8
ICICIPRULI	470	CE	291,000	870%	11.9
SBILIFE	930	CE	349,500	652%	17.0
CONCOR	590	CE	401,691	634%	19.4
PFC	137	CE	1,643,000	516%	5.9
PFC	142	CE	403,000	400%	3.9
CUMMINSIND	940	CE	220,800	397%	12.8
TATAPOWER	121	CE	607,500	350%	2.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHEL	57	PE	966,000	2200%	5.0
APOLLOTYRE	212	PE	170,000	750%	1.4
SBILIFE	910	PE	232,500	349%	19.3
SBILIFE	880	PE	188,250	305%	8.1
INDUSTOWER	237	PE	151,200	286%	3.3
BHEL	45	PE	14,322,000	248%	0.5
TATACHEM	800	PE	248,000	226%	35.1
TATAPOWER	114	PE	769,500	185%	5.5
JINDALSTEL	290	PE	555,000	185%	4.1
BPCL	405	PE	162,000	173%	1.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	21,898	35.7
RELIANCE	2,300	CE	13,773	14.3
ITC	220	CE	10,370	1.4
HDFCBANK	1,600	CE	10,341	19.2
SBIN	400	CE	9,263	6.1
TATAPOWER	120	CE	9,042	3.2
INFY	1,400	CE	8,721	18.9
TCS	3,100	CE	8,690	54.3
ICICIBANK	640	CE	8,110	8.2
TCS	3,200	CE	7,233	23.9

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	10,797	33.4
RELIANCE	2,000	PE	7,088	11.2
SBIN	380	PE	5,622	11.9
LT	1,400	PE	4,691	7.6
SBIN	370	PE	4,449	7.7
RELIANCE	2,200	PE	4,173	87.0
SBILIFE	900	PE	3,926	14.9
HDFCBANK	1,500	PE	3,812	18.6
SBIN	360	PE	3,738	5.0
SBIN	390	PE	3,714	17.3

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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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