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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	14,969	11,192,250	8,565,050	39.75	1.28	14676
PREVIOUS	15,051	11,470,275	9,216,700	21.4	1.34	
% CHANGE	-0.55%	-2.42%	-7.07%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and stooped lower to test 14750 levels before recovering.
- Nifty lost 101 points to close at 14929.
- OI concentration seen in 16000CE and 14000PE
- Addition witnessed in 14900CE and Reduction in 15000PE.
- PCR OI stands at 1.28 compared to 1.34 in the previous trading session.
- Nifty to trade with a support of 14676.

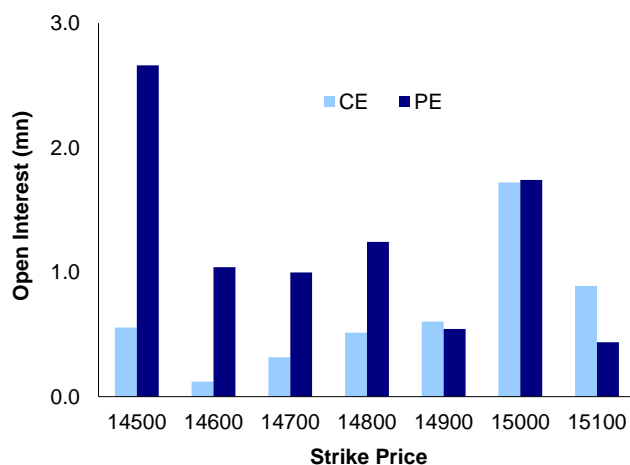
NIFTY LEVELS

14676 14854 15082 15243 15432 15638

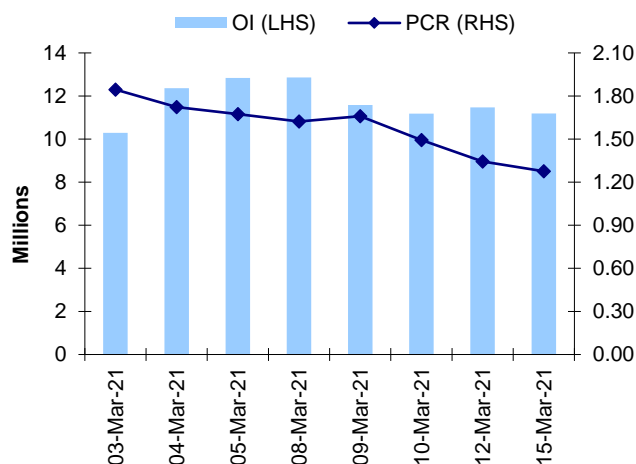
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide-open interest is 627,414Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COFORGE	32.9%	451,500	3.8%
ICICIPRULI	13.9%	8,829,000	-2.5%
LALPATHLAB	13.2%	158,250	3.0%
TORNTPOWER	10.7%	3,006,000	0.5%
TRENT	10.3%	542,300	-3.5%
AUBANK	8.3%	1,059,500	-5.3%
MPHASIS	8.2%	277,225	0.7%
TCS	6.8%	7,900,800	0.3%
HINDALCO	6.7%	32,555,300	1.1%
BANDHANBNK	6.6%	20,300,400	-2.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHEL	-12.1%	114,492,000	3.5%
PFC	-11.9%	35,637,600	-0.6%
NAM-INDIA	-8.2%	1,590,400	-1.9%
COALINDIA	-6.6%	40,530,000	-2.4%
INDUSINDBK	-5.2%	23,270,400	1.6%
IOC	-5.0%	72,488,000	-0.2%
PNB	-4.6%	218,272,000	-0.6%
MGL	-4.4%	1,223,400	1.3%
NMDC	-4.1%	43,958,700	1.3%
GLENMARK	-4.0%	6,430,800	-1.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	22,466,579	164,144	744
RELIANCE	7,706,302	162,092	2,109
SBIN	42,722,976	160,443	384
ICICIBANK	24,348,723	145,819	604
TATAMOTORS	45,083,228	141,889	319
TATASTEEL	15,543,231	112,764	736
TATAPOWER	101,456,890	112,315	112
TCS	3,097,140	95,074	3,066
HDFCBANK	6,115,242	93,260	1,529

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	160	CE	1.2	147	13,293,000
POWERGRID	230	CE	4.2	225	3,668,000
IOC	105	CE	1.5	100	12,083,500
WIPRO	450	CE	3.7	428	5,798,400
SBIN	400	CE	5.7	385	14,385,000
COALINDIA	150	CE	3.0	147	6,207,600
ITC	220	CE	1.2	206	22,364,800
RELIANCE	2,200	CE	20.6	2,119	3,525,250
NTPC	115	CE	1.9	111	11,046,600
ITC	210	CE	2.8	206	19,388,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	310	PE	2.3	336	2,472,500
LT	1,400	PE	8.8	1,487	970,600
SBIN	350	PE	2.0	385	5,871,000
TATAMOTORS	300	PE	4.6	320	5,905,200
HINDUNILVR	2,200	PE	25.4	2,214	447,300
MARUTI	7,000	PE	100.3	7,123	154,100
SBIN	380	PE	8.3	385	5,277,000
AXISBANK	700	PE	7.1	746	2,029,200
ITC	200	PE	1.8	206	8,272,000
SBIN	360	PE	3.1	385	4,977,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BANKBARODA	78	CE	819,000	3400%	4.1
LICHSGFIN	420	CE	244,000	713%	14.4
AUBANK	1,260	CE	115,000	667%	16.6
ICICIPRULI	450	CE	274,500	604%	13.7
MCDOWELL-N	530	CE	116,250	564%	14.0
CANBK	157	CE	129,600	380%	6.4
L&TFH	102	CE	169,556	375%	4.4
GAIL	142	CE	274,500	350%	3.8
ITC	202	CE	268,800	342%	6.1
ASHOKLEY	115	CE	270,000	329%	7.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BANKBARODA	73	PE	175,500	1400%	1.1
VEDL	217	PE	514,600	419%	5.0
GAIL	132	PE	292,800	220%	0.9
VEDL	227	PE	155,000	213%	9.5
AMBUJACEM	275	PE	327,000	153%	3.9
ICICIPRULI	400	PE	148,500	141%	1.4
VEDL	222	PE	266,600	126%	7.0
TECHM	970	PE	122,400	122%	6.5
MANAPPURAM	140	PE	246,000	116%	0.5
JSWSTEEL	430	PE	229,500	107%	12.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	25,877	20.6
RELIANCE	2,100	CE	16,272	55.9
RELIANCE	2,300	CE	12,859	9.0
ITC	220	CE	11,598	1.2
SBIN	400	CE	10,667	5.7
ITC	210	CE	10,094	2.8
SBIN	390	CE	8,231	9.0
TCS	3,100	CE	8,130	53.0
SBIN	380	CE	7,917	13.8
RELIANCE	2,240	CE	7,832	14.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	12,589	36.4
RELIANCE	2,000	PE	9,767	10.5
SBIN	370	PE	8,994	5.1
SBIN	360	PE	8,037	3.1
SBIN	350	PE	5,341	2.0
SBIN	380	PE	4,932	8.3
ICIBANK	600	PE	4,927	12.7
RELIANCE	2,040	PE	4,815	17.3
LT	1,400	PE	4,721	8.8
RELIANCE	2,080	PE	4,517	28.4

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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