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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	14,577	94,61,325	92,71,700	20.05	0.82	14235
PREVIOUS	14,771	98,06,775	73,21,950	50.3	1.21	
% CHANGE	-1.32%	-3.52%	26.63%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up but stooped lower in the second half.
- Nifty lost 163 points to close at 14557.
- OI concentration seen in 16000CE and 14500PE
- Addition witnessed in 15000CE and in 14200PE.
- PCR OI stands at 0.82 compared to 1.21 in the previous trading session.
- Nifty to trade with a support of 14235.

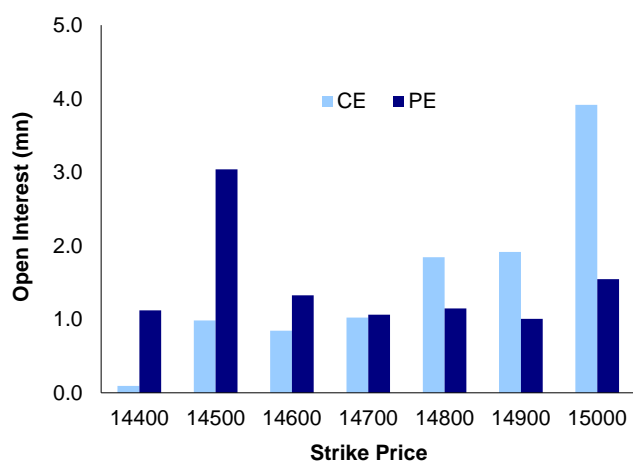
NIFTY LEVELS

14235	14418	14547	14676	14854	15082
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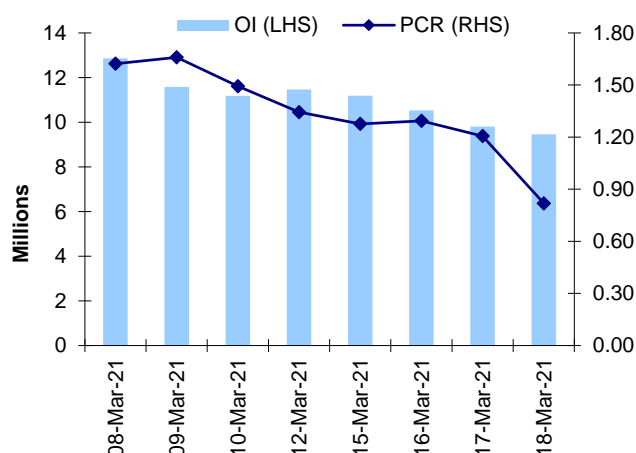
Stocks

- **Sector:** - IT stocks traded negative.
- Market wide-open interest is 502,861Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDIGO	8.7%	34,79,000	1.4%
RAMCOCEM	8.5%	19,04,850	-0.5%
BHEL	8.0%	11,02,50,000	4.0%
SRF	7.5%	3,17,000	-2.2%
APLLTD	7.2%	2,85,450	-1.6%
PFIZER	6.4%	43,500	-1.2%
NAUKRI	6.3%	9,11,000	-5.9%
SIEMENS	5.8%	7,27,100	-1.6%
PFC	5.3%	3,39,26,400	-2.7%
EXIDEIND	5.3%	1,48,64,400	-2.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ITC	-15.9%	12,45,95,200	3.3%
AUBANK	-14.3%	8,47,500	-0.4%
LTTS	-12.8%	5,21,000	-1.6%
LTI	-12.0%	2,29,200	-1.0%
SBILIFE	-8.9%	71,64,750	0.2%
TORNTPOWER	-8.2%	27,72,000	0.2%
GLENMARK	-7.8%	57,71,850	-0.7%
NAVINFLUOR	-6.6%	1,64,475	-3.8%
CUB	-6.5%	78,86,400	-1.1%
TCS	-6.4%	72,09,900	-2.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	7,37,31,921	2,28,306	307
ITC	9,19,93,104	1,98,191	218
RELIANCE	95,28,809	1,94,272	2,009
SBIN	3,94,05,038	1,45,395	367
HDFCBANK	90,32,770	1,35,941	1,491
ICICIBANK	2,27,76,537	1,33,770	579
TCS	36,56,306	1,12,748	3,037
TATAPOWER	10,26,69,579	1,04,801	101
TATASTEEL	1,43,20,651	1,02,079	705

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	160	CE	0.3	138	105,50,400
ONGC	120	CE	0.4	110	94,17,100
WIPRO	450	CE	1.0	411	62,20,800
SBIN	400	CE	1.4	367	153,99,000
ITC	220	CE	3.2	218	199,58,400
WIPRO	440	CE	1.5	411	55,00,800
COALINDIA	155	CE	0.3	138	61,48,800
IOC	105	CE	0.3	95	98,93,000
COALINDIA	150	CE	0.4	138	56,07,000
RELIANCE	2,200	CE	4.4	2,017	34,86,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	310	PE	1.7	333	36,37,800
INFY	1,200	PE	2.5	1,343	18,53,400
HINDALCO	320	PE	3.3	333	18,70,500
SBIN	350	PE	2.7	367	51,60,000
ITC	210	PE	0.9	218	67,42,400
TATAMOTORS	300	PE	5.9	308	48,56,400
WIPRO	400	PE	3.4	411	17,34,400
COALINDIA	140	PE	4.0	138	19,57,200
TATAPOWER	100	PE	2.8	101	58,99,500
MARUTI	7,000	PE	77.1	7,119	1,10,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
FEDERALBNK	78	CE	3,20,000	3100%	2.2
IOC	94	CE	1,43,000	2100%	1.6
CIPLA	760	CE	1,24,800	1820%	10.5
MARICO	395	CE	2,62,000	1091%	4.1
BANKBARODA	74	CE	4,09,500	775%	1.4
BANKBARODA	70	CE	15,09,300	545%	3.3
EXIDEIND	190	CE	1,62,000	543%	3.1
APOLLOTYRE	220	CE	2,55,000	538%	4.0
RELIANCE	2,020	CE	1,54,000	498%	34.7
LICHSGFIN	410	CE	1,60,000	433%	9.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDUSTOWER	242	PE	1,28,800	667%	3.0
ASHOKLEY	107	PE	5,94,000	267%	1.1
BEL	122	PE	1,52,000	186%	0.7
TATACHEM	710	PE	5,06,000	184%	12.6
CIPLA	730	PE	1,09,200	171%	2.8
SAIL	69	PE	2,85,000	150%	1.0
ITC	217	PE	4,32,000	145%	3.5
BANKBARODA	69	PE	4,68,000	122%	0.9
IOC	93	PE	1,82,000	115%	0.9
BHEL	20	PE	2,52,000	100%	0.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ITC	220	CE	24,395	3.2
RELIANCE	2,100	CE	24,155	11.1
ITC	215	CE	16,248	5.1
ITC	230	CE	16,201	1.1
RELIANCE	2,200	CE	15,507	4.4
ICICIBANK	600	CE	11,645	5.3
INFY	1,400	CE	9,652	6.4
RELIANCE	2,060	CE	8,750	19.6
ITC	210	CE	8,638	8.8
MARUTI	7,300	CE	8,609	68.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	17,402	27.9
SBIN	360	PE	10,062	5.1
ITC	210	PE	8,627	0.9
SBIN	370	PE	6,512	9.7
RELIANCE	1,980	PE	6,457	19.8
SBIN	350	PE	6,239	2.7
ICICIBANK	580	PE	6,105	12.3
INFY	1,340	PE	5,912	22.1
RELIANCE	2,040	PE	5,730	49.3
ITC	205	PE	5,684	0.5

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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