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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	14,296	1,10,01,000	80,85,100	0.2	1.26	<b>14092</b>
PREVIOUS	14,374	1,09,34,700	96,96,050	15.15	1.35	
% CHANGE	-0.54%	0.61%	-16.61%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up but failed to maintain its highs and stooped lower in the last trading hour.
- Nifty lost 63 points to close at 14296.
- OI concentration seen in 15000CE and 14000PE
- Activity witnessed in 14500 strike.
- PCR OI stands at 1.26 compared to 1.35 in the previous trading session.
- Nifty to trade with a support of 14092.

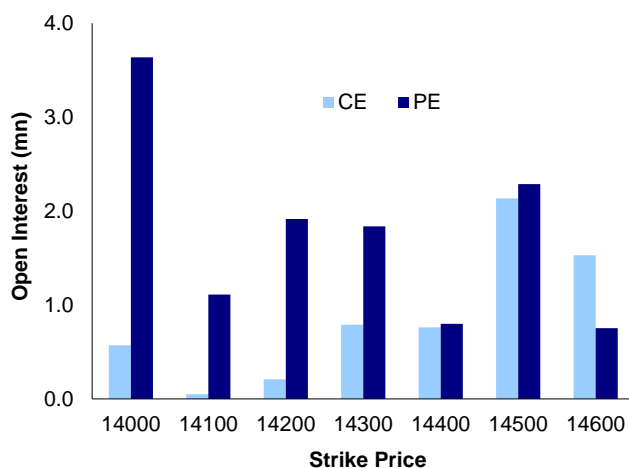
### NIFTY LEVELS

14092    14222    14440    14565    14755    14928

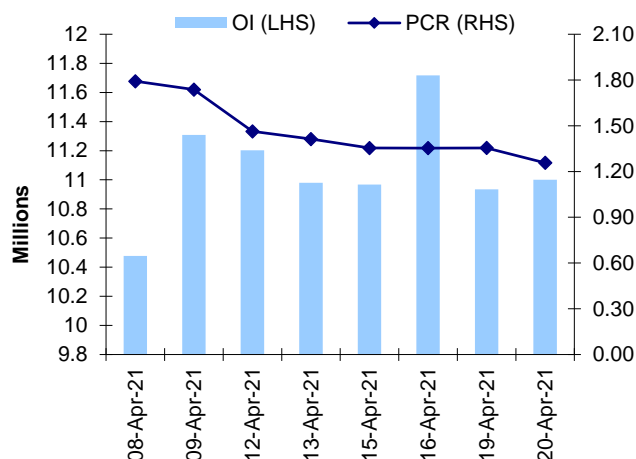
### Stocks

- **Sector:** - IT stocks traded negative.
- Market wide-open interest is 603,545Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ICICIPRULI	22.2%	1,03,09,500	5.7%
PFIZER	21.5%	2,79,375	3.1%
PVR	20.5%	26,25,150	6.7%
BAJAJFINSV	13.6%	6,92,250	3.7%
NAM-INDIA	13.3%	22,36,800	0.8%
GUJGASLTD	11.8%	9,01,250	1.9%
ACC	8.7%	35,49,500	-2.7%
SBILIFE	8.3%	50,51,250	-0.8%
AMBUJACEM	8.2%	1,77,69,000	-1.7%
TITAN	6.7%	58,36,500	0.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	-13.0%	6,70,150	-2.7%
PIIND	-7.6%	4,24,250	2.6%
M&MFIN	-7.0%	1,70,48,000	3.0%
ASHOKLEY	-6.8%	3,53,79,000	2.7%
AUROPHARMA	-6.6%	97,08,400	2.2%
IRCTC	-6.3%	14,98,250	1.7%
MINDTREE	-6.2%	23,80,800	-2.4%
CADILAHC	-6.1%	1,46,03,600	5.5%
WIPRO	-5.0%	4,12,09,600	-0.6%
SRF	-4.6%	4,48,625	-1.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFC	73,65,765	1,80,806	2,416
DRREDDY	34,84,976	1,79,888	5,157
TATAMOTORS	5,67,40,291	1,71,349	298
HDFCBANK	1,15,93,135	1,62,917	1,391
RELIANCE	79,39,490	1,51,385	1,901
TATASTEEL	1,69,15,293	1,51,333	894
SBIN	4,12,96,147	1,37,785	330
ICICIBANK	2,44,25,842	1,37,495	559
ACC	58,73,433	1,10,838	1,826

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,000	CE	7.1	1,826	9,88,500
LUPIN	1,100	CE	27.9	1,091	16,64,300
HDFCBANK	1,500	CE	4.1	1,390	48,97,200
ACC	1,900	CE	18.0	1,826	5,97,000
TCS	3,300	CE	10.5	3,144	10,72,500
TCS	3,400	CE	4.8	3,144	10,43,700
INFY	1,500	CE	2.1	1,352	46,96,800
WIPRO	500	CE	2.4	470	60,38,400
CIPLA	1,000	CE	12.4	950	18,25,200
NTPC	105	CE	0.5	99	92,62,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	400	PE	0.5	470	37,37,600
COALINDIA	120	PE	0.9	125	40,65,600
WIPRO	450	PE	3.5	470	33,60,000
WIPRO	440	PE	2.2	470	31,20,000
TCS	3,000	PE	10.4	3,144	4,56,900
INFY	1,300	PE	6.4	1,352	19,52,400
WIPRO	460	PE	5.9	470	25,08,800
SBIN	300	PE	1.6	330	57,15,000
ACC	1,800	PE	33.7	1,826	1,85,500
CIPLA	900	PE	8.5	950	7,24,100

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ICICIPRULI	550	CE	3,67,500	1942%	0.9
SBILIFE	960	CE	4,82,250	1686%	3.5
SBILIFE	970	CE	1,13,250	1273%	2.9
LUPIN	1,220	CE	1,13,050	1008%	6.0
ICICIPRULI	510	CE	2,07,000	962%	3.5
CADILAHC	610	CE	3,41,000	761%	6.0
BALKRISIND	1,720	CE	1,06,800	734%	30.6
GUJGASLTD	580	CE	3,18,750	629%	7.6
ICICIPRULI	490	CE	2,08,500	595%	7.7
HDFC	2,450	CE	1,06,200	568%	37.1

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUROPHARMA	1,000	PE	1,09,850	3280%	39.3
ICICIPRULI	500	PE	1,06,500	2267%	25.2
ICICIPRULI	470	PE	1,68,000	1767%	7.7
CADILAHC	540	PE	3,49,800	1036%	13.1
ICICIPRULI	480	PE	1,48,500	662%	12.0
CANBK	115	PE	1,51,200	460%	0.8
JINDALSTEL	430	PE	4,35,000	358%	14.1
LUPIN	1,080	PE	1,99,750	312%	24.2
HDFC	2,420	PE	2,23,500	309%	50.0
SUNPHARMA	660	PE	2,12,800	290%	25.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
DRREDDY	5,200	CE	19,459	138.2
SUNPHARMA	650	CE	13,521	15.5
ICICIPRULI	500	CE	11,332	5.3
DRREDDY	5,500	CE	11,127	50.1
DRREDDY	5,300	CE	10,916	99.6
LUPIN	1,100	CE	10,871	27.9
SUNPHARMA	660	CE	10,573	12.2
RELIANCE	2,000	CE	10,571	7.6
ACC	2,000	CE	10,377	7.1
DRREDDY	5,400	CE	10,261	71.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	9,814	33.2
HDFCBANK	1,400	PE	6,427	33.0
DRREDDY	4,800	PE	5,852	32.4
SBIN	330	PE	5,502	8.1
BAJFINANCE	4,600	PE	5,497	128.7
DRREDDY	5,000	PE	4,950	78.9
BAJFINANCE	4,500	PE	4,785	88.9
INFY	1,300	PE	4,641	6.4
RELIANCE	1,800	PE	4,534	8.0
PVR	1,000	PE	4,518	30.9

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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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