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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	14,673	89,73,975	85,05,100	-2.35	0.68	<b>14600</b>
PREVIOUS	14,987	1,06,40,400	79,27,000	6	0.86	
% CHANGE	-2.10%	-15.66%	7.29%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and stooped lower through the day.
- Nifty lost 306 point to close at 14675.
- OI concentration seen in 15000CE and 14000PE
- Activity witnessed in 15000 strike
- PCR OI stands at 0.68 compared to 0.86 in the previous trading session.
- Nifty to trade with a support of 14600.

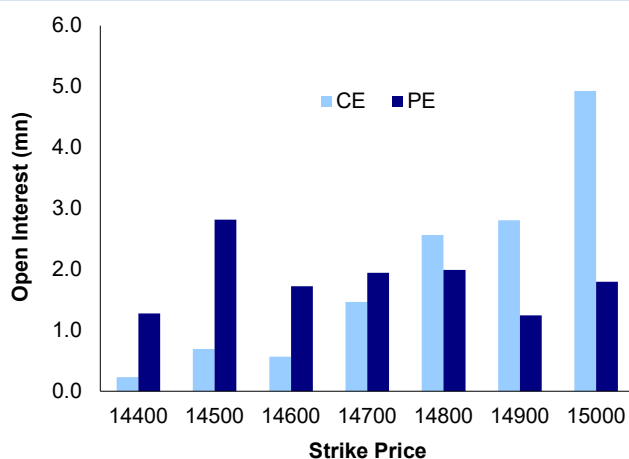
### NIFTY LEVELS

14224	14478	14600	14825	15031	15240
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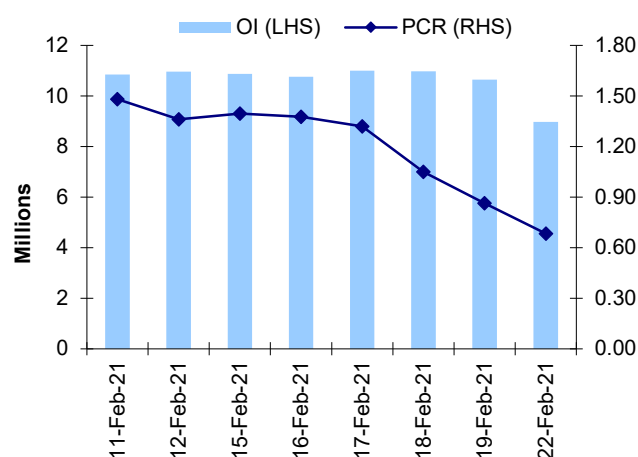
### Stocks

- **Sector:-** IT stocks traded negative.
- Market wide-open interest is 603,475Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHOLAFIN	52.3%	94,47,500	-0.3%
BAJFINANCE	22.1%	49,61,500	-2.2%
COALINDIA	19.3%	4,88,92,200	-2.2%
PVR	18.3%	21,63,205	-6.4%
RECLTD	16.8%	1,63,26,000	-4.3%
ICICIPRULI	16.2%	92,85,000	-4.1%
LALPATHLAB	15.0%	1,43,750	-1.4%
JUBLFOOD	14.5%	16,88,500	5.5%
EICHERMOT	14.1%	31,42,300	-4.0%
NMDC	10.5%	5,64,94,400	1.7%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HEROMOTOCO	-10.1%	34,73,100	0.7%
DLF	-9.3%	2,90,36,700	-2.2%
BANDHANBNK	-9.1%	2,35,83,600	-3.1%
BHEL	-8.2%	12,68,19,000	-1.9%
AARTIIND	-8.1%	4,50,500	2.9%
IBULHSGFIN	-7.8%	3,34,33,500	-3.9%
BRITANNIA	-7.3%	30,72,200	0.3%
AMARAJABAT	-6.9%	41,73,000	3.1%
CANBK	-6.8%	5,50,85,400	-3.3%
IDEA	-6.7%	90,27,90,000	-1.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	1,47,25,919	2,29,347	1,548
RELIANCE	1,09,85,697	2,23,766	2,008
SBIN	5,25,35,049	2,06,103	390
TATASTEEL	2,81,49,109	1,93,343	685
TATAMOTORS	5,77,23,298	1,77,786	305
ICICIBANK	2,70,92,321	1,66,653	610
TCS	53,66,696	1,60,961	2,958
HINDALCO	4,59,75,603	1,47,577	316
AXISBANK	1,81,23,202	1,32,162	719

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	0.3	137	129,23,400
GAIL	150	CE	0.6	143	88,87,700
ITC	220	CE	0.6	207	300,51,200
ONGC	120	CE	0.2	106	75,38,300
COALINDIA	140	CE	0.9	137	45,23,400
HINDUNILVR	2,300	CE	2.0	2,166	10,97,100
ONGC	110	CE	0.9	106	66,60,500
ITC	230	CE	0.2	207	183,16,800
TCS	3,200	CE	3.5	2,965	9,60,000
WIPRO	450	CE	0.6	418	32,00,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	300	PE	1.1	316	31,64,800
INDUSINDBK	1,000	PE	9.6	1,021	8,81,100
COALINDIA	135	PE	1.4	137	20,87,400
SBIN	370	PE	1.4	390	51,42,000
SBIN	350	PE	0.5	390	49,56,000
TATAMOTORS	300	PE	4.4	305	42,46,500
INDUSINDBK	1,040	PE	30.7	1,021	6,65,100
GAIL	140	PE	1.0	143	18,72,700
ITC	210	PE	4.1	207	64,38,400
ITC	200	PE	0.6	207	61,88,800

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TORNTPOWER	420	CE	1,44,000	1100%	0.8
HINDALCO	350	CE	11,82,500	733%	0.4
AUROPHARMA	880	CE	1,06,600	720%	6.0
CHOLAFIN	560	CE	6,27,500	617%	2.3
WIPRO	425	CE	4,89,600	446%	2.8
CHOLAFIN	570	CE	1,67,500	319%	1.7
RECLTD	145	CE	11,10,000	311%	0.9
TCS	3,000	CE	1,97,100	289%	23.8
POWERGRID	227	CE	1,24,000	288%	2.4
LT	1,480	CE	1,47,775	284%	8.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACHEM	640	PE	1,72,000	4200%	13.4
HINDALCO	320	PE	7,74,000	567%	8.7
HINDALCO	325	PE	1,07,500	525%	12.5
HINDALCO	315	PE	6,79,400	316%	5.8
ADANI PORTS	680	PE	1,45,000	314%	14.3
ADANI PORTS	670	PE	4,10,000	165%	9.3
NATIONALUM	53	PE	9,18,000	145%	1.3
VEDL	200	PE	14,01,200	138%	3.1
VEDL	195	PE	7,19,200	107%	1.7
TATACHEM	620	PE	3,20,000	105%	5.0

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	35,693	5.5
RELIANCE	2,050	CE	17,103	10.0
ITC	220	CE	13,648	0.6
SBIN	400	CE	13,554	3.0
RELIANCE	2,150	CE	13,136	3.1
ITC	215	CE	11,893	0.8
RELIANCE	2,080	CE	11,651	6.6
TATASTEEL	700	CE	11,355	6.4
JUBLFOOD	3,100	CE	11,044	68.6
RELIANCE	2,200	CE	10,822	2.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	27,670	19.9
SBIN	380	PE	9,617	2.9
RELIANCE	1,950	PE	9,376	6.2
RELIANCE	2,050	PE	9,210	51.7
SBIN	390	PE	9,158	6.2
RELIANCE	2,020	PE	8,843	29.5
MARUTI	7,000	PE	8,713	53.2
RELIANCE	1,980	PE	8,342	12.6
RELIANCE	2,040	PE	6,392	42.2
BAJFINANCE	5,300	PE	5,806	41.4

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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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