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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	14,555	45,03,450	82,29,250	6.3	0.73	<b>14235</b>
PREVIOUS	14,833	58,06,125	94,59,750	18.9	1.04	
% CHANGE	-1.87%	-22.44%	-13.01%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a negative note and continued to stoop lower breaking 14600 levels.
- Nifty lost 265 points to close at 14549.
- OI concentration seen in 14800CE and 14000PE
- Addition witnessed in 14800PE and in 15500CE.
- PCR OI stands at 0.73 compared to 1.04 in the previous trading session.
- Nifty to trade with a support of 14235.

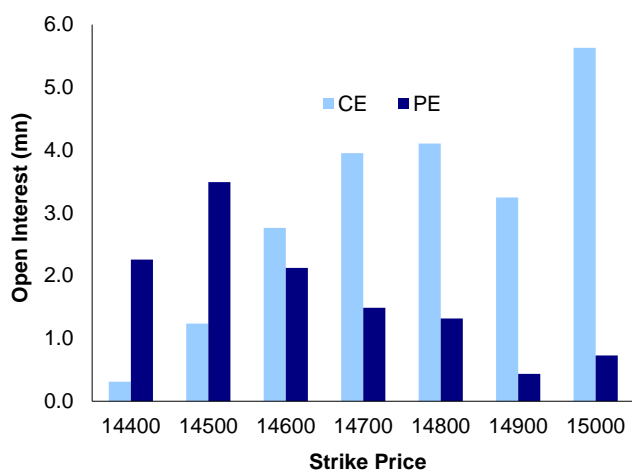
### NIFTY LEVELS

14235	14418	14547	14676	14854	15082
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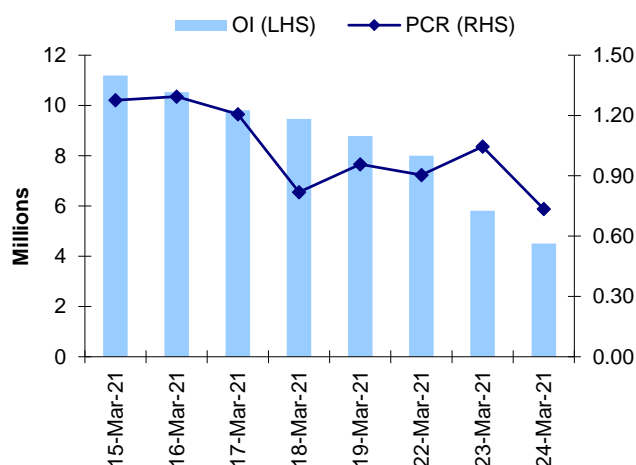
### Stocks

- **Sector:-** Most sectors traded negative.
- Market wide-open interest is 623,438Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APLLTD	59.4%	5,40,100	0.4%
AARTIIND	14.0%	4,69,625	2.3%
PFIZER	10.3%	51,000	-1.0%
NTPC	9.7%	8,38,12,800	-2.4%
BANKBARODA	7.6%	12,27,09,600	-3.3%
DEEPAKNTR	6.6%	8,21,500	-2.6%
ICICIGI	5.3%	10,55,275	-2.5%
TATAMOTORS	4.9%	9,68,60,100	-4.2%
M&M	4.7%	81,27,000	-3.9%
HDFCLIFE	4.6%	90,23,300	-1.0%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LICHSGFIN	-14.1%	68,28,000	-2.1%
BRITANNIA	-11.9%	21,09,600	-0.9%
TVSMOTOR	-11.5%	33,72,600	-2.1%
MINDTREE	-10.9%	15,30,400	-1.6%
M&MFIN	-8.8%	1,40,84,000	-3.7%
MPHASIS	-8.4%	3,66,275	-0.2%
MARICO	-8.2%	73,30,000	0.1%
BALKRISIND	-7.7%	17,92,000	-0.3%
SAIL	-7.7%	11,44,94,000	-2.5%
COFORGE	-7.7%	5,25,000	-1.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIENT	2,28,77,032	2,42,541	1,025
TATAMOTORS	6,15,23,819	1,84,291	294
RELIANCE	77,63,726	1,59,612	2,047
SBIN	4,23,18,999	1,53,886	360
TATASTEEL	2,10,30,283	1,50,026	703
ICICIBANK	2,44,34,219	1,39,663	568
HDFCBANK	81,84,450	1,21,874	1,479
AXISBANK	1,43,79,147	1,02,438	706
ASIANPAINT	41,32,092	1,01,283	2,444

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AMBUJACEM	310	CE	0.7	303	7,62,000
ULTRACEMCO	7,000	CE	10.0	6,835	72,200
ITC	230	CE	0.1	216	84,00,000
HDFCBANK	1,600	CE	0.1	1,483	12,65,550
RELIANCE	2,200	CE	0.7	2,050	21,88,000
TATASTEEL	800	CE	0.2	704	17,27,200
SBIN	400	CE	0.2	360	85,26,000
NTPC	110	CE	0.3	106	44,17,500
TATASTEEL	750	CE	0.3	704	14,09,300
ADANIPTS	800	CE	0.4	707	16,60,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	310	PE	1.6	318	31,90,600
TATASTEEL	700	PE	5.9	704	10,08,100
HINDALCO	320	PE	4.7	318	11,39,500
ITC	215	PE	0.7	216	29,24,800
ASIANPAINT	2,400	PE	2.5	2,443	71,400
AXISBANK	700	PE	3.6	708	6,00,000
HDFCBANK	1,460	PE	3.9	1,483	3,52,550
TATAMOTORS	300	PE	7.1	294	21,88,800
TATAMOTORS	290	PE	2.3	294	21,66,000
INFY	1,340	PE	3.0	1,356	4,35,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	205	CE	2,23,200	1700%	1.9
COALINDIA	132	CE	1,17,600	460%	0.9
L&TFH	97	CE	1,07,088	200%	0.5
TATAMOTORS	295	CE	3,76,200	164%	3.2
TATASTEEL	710	CE	4,02,900	119%	4.4
IBULHSGFIN	210	CE	4,92,900	109%	0.7
BHEL	51	CE	11,55,000	104%	0.2
RBLBANK	220	CE	4,00,200	103%	1.4
RELIANCE	2,060	CE	3,94,250	97%	8.9
MOTHERSUMI	205	CE	6,30,000	96%	0.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ONGC	101	PE	1,77,100	475%	0.3
AMBUJACEM	305	PE	1,02,000	325%	3.9
IBULHSGFIN	205	PE	2,54,200	61%	3.4
RECLTD	150	PE	3,12,000	37%	13.9
ADANIPT	1,060	PE	1,72,000	25%	40.1
ONGC	104	PE	2,61,800	21%	0.6
GRASIM	1,300	PE	1,40,600	20%	0.7
SBIN	250	PE	2,67,000	19%	0.1
ONGC	102	PE	3,00,300	18%	0.4
CIPLA	790	PE	1,23,500	13%	4.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	21,857	2.7
ITC	225	CE	18,723	0.2
RELIANCE	2,080	CE	12,676	4.3
RELIANCE	2,120	CE	10,956	1.8
RELIANCE	2,200	CE	10,569	0.7
RELIANCE	2,060	CE	10,548	8.9
ITC	220	CE	9,797	0.5
ITC	230	CE	9,700	0.1
SBIN	370	CE	7,986	0.6
SBIN	380	CE	7,838	0.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	8,978	1.7
RELIANCE	2,040	PE	7,108	9.9
RELIANCE	2,060	PE	6,419	19.0
RELIANCE	2,020	PE	6,138	4.3
SBIN	360	PE	4,822	3.1
MARUTI	7,000	PE	3,693	14.6
RELIANCE	2,000	PE	3,231	48.0
SBIN	350	PE	3,210	0.6
ICICIBANK	570	PE	3,197	6.7
SBIN	370	PE	3,131	10.5

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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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