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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	14,339	1,02,26,100	75,89,950	-2.4	1.08	14092
PREVIOUS	14,404	1,05,15,600	80,63,650	-2.4	1.15	
% CHANGE	-0.45%	-2.75%	-5.87%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note remained volatile through the day.
- Nifty lost 64 points to close at 14341.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 15000CE and 14000PE.
- PCR OI stands at 1.08 compared to 1.15 in the previous trading session.
- Nifty to trade with a support of 14092.

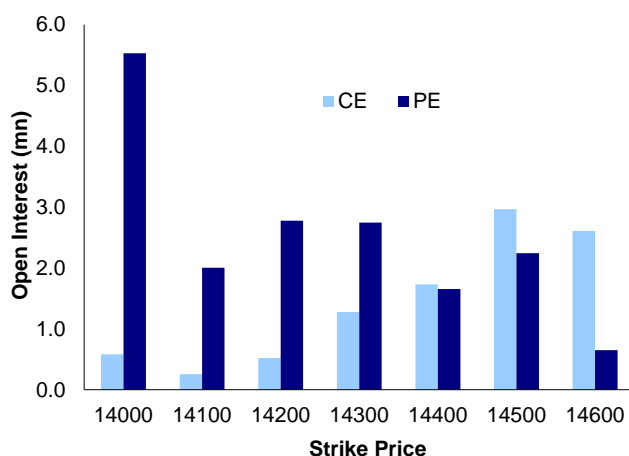
NIFTY LEVELS

14092 14222 14440 14565 14755 14928

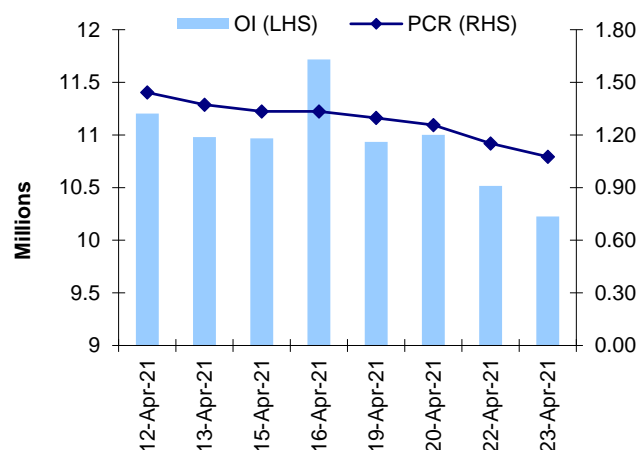
Stocks

- **Sector:-** Realty stocks traded negative.
- Market wide-open interest is 558,103Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CADILAHC	19.7%	1,75,84,600	3.3%
AMARAJABAT	13.9%	49,69,000	0.6%
BRITANNIA	12.0%	21,20,800	-2.7%
TVSMOTOR	11.2%	43,03,600	-0.2%
AARTIIND	9.5%	5,46,975	3.1%
L&TFH	8.7%	3,18,05,136	-0.6%
M&M	8.2%	93,68,800	-2.7%
PVR	7.6%	28,66,908	5.0%
HDFCLIFE	7.5%	1,07,25,000	1.1%
ONGC	7.2%	3,92,23,800	-0.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BPCL	-9.6%	4,41,25,200	1.1%
CUB	-8.4%	65,87,500	3.8%
TORNTPOWER	-8.3%	19,68,000	2.5%
IBULHSGFIN	-6.6%	3,06,37,300	0.1%
M&MFIN	-6.4%	1,77,32,000	2.4%
BATAINDIA	-6.2%	17,75,400	0.4%
UBL	-5.4%	13,94,400	1.7%
WIPRO	-5.0%	3,99,93,600	-2.3%
IRCTC	-4.9%	14,27,400	2.3%
SAIL	-4.2%	11,93,20,000	-1.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	2,47,52,386	2,30,379	926
ICICIBANK	3,37,49,097	1,93,317	570
TATAMOTORS	5,81,58,986	1,71,591	294
HDFCBANK	1,13,56,764	1,61,078	1,414
SBIN	4,42,23,940	1,48,799	336
AXISBANK	1,91,67,768	1,28,335	671
DRREDDY	23,54,899	1,20,590	5,067
JSWSTEEL	1,79,31,094	1,14,796	635
RELIANCE	54,59,016	1,04,129	1,904

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,000	CE	2.3	1,815	7,67,500
LUPIN	1,100	CE	16.0	1,078	14,17,800
HDFCBANK	1,500	CE	3.0	1,414	41,68,450
TCS	3,300	CE	3.1	3,108	9,57,000
WIPRO	500	CE	1.6	476	55,23,200
INFY	1,500	CE	0.8	1,335	38,31,000
ACC	1,900	CE	6.8	1,815	4,55,000
TCS	3,400	CE	1.7	3,108	8,19,900
CIPLA	1,000	CE	4.5	937	15,71,700
ADANI PORTS	800	CE	3.1	726	33,65,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	330	PE	1.8	350	28,25,100
WIPRO	450	PE	1.1	476	34,14,400
SBIN	300	PE	0.7	336	60,03,000
HINDALCO	340	PE	3.6	350	17,15,700
TCS	3,000	PE	6.5	3,108	3,88,200
INFY	1,300	PE	4.5	1,335	16,30,800
WIPRO	460	PE	2.0	476	21,15,200
TATAMOTORS	290	PE	5.8	294	45,82,800
ITC	200	PE	1.0	205	55,93,600
SBIN	320	PE	2.1	336	48,12,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (RS)
CADILAHC	640	CE	4,15,800	1354%	3.6
INDUSTOWER	285	CE	1,73,600	464%	0.7
VEDL	252	CE	2,72,800	450%	0.6
SRTRANSFIN	1,420	CE	1,78,400	396%	18.8
ICICIPRULI	515	CE	1,14,000	375%	8.2
CADILAHC	620	CE	3,05,800	256%	5.6
TECHM	960	CE	1,27,200	179%	17.3
VEDL	247	CE	2,72,800	144%	0.4
MOTHERSUMI	217	CE	5,18,000	139%	3.4
APOLLOTYRE	207	CE	1,50,000	131%	2.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (RS)
ICICIPRULI	500	PE	3,96,000	300%	4.9
VEDL	222	PE	2,41,800	225%	1.5
ICICIPRULI	485	PE	1,27,500	215%	2.2
SRTRANSFIN	1,340	PE	1,06,400	209%	19.7
POWERGRID	207	PE	5,44,000	209%	2.1
SBILIFE	930	PE	1,32,000	209%	15.4
NTPC	96	PE	3,02,100	130%	0.2
MOTHERSUMI	215	PE	7,28,000	121%	5.6
VEDL	227	PE	2,17,000	119%	3.1
BANKBARODA	57	PE	1,75,500	114%	0.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (RS)
ICICIBANK	580	CE	14,953	10.4
RELIANCE	2,000	CE	14,887	2.6
ICICIBANK	600	CE	11,695	4.7
RELIANCE	1,920	CE	11,358	17.1
RELIANCE	1,900	CE	10,570	26.2
HDFCBANK	1,440	CE	10,531	11.8
ITC	210	CE	9,926	0.8
TATASTEEL	950	CE	9,735	10.7
CADILAHC	600	CE	9,603	9.3
RELIANCE	1,940	CE	9,591	10.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (RS)
RELIANCE	1,900	PE	11,767	22.3
HDFCBANK	1,400	PE	7,144	16.0
ICICIBANK	570	PE	6,875	14.2
SBIN	330	PE	6,870	4.1
TATASTEEL	900	PE	6,490	9.9
ICICIBANK	560	PE	6,092	10.0
RELIANCE	1,800	PE	5,456	3.5
ICICIBANK	550	PE	5,409	6.9
RELIANCE	1,880	PE	5,336	14.9
TATASTEEL	920	PE	5,254	17.5

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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