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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	14,253	95,49,150	92,56,950	15.15	0.67	14032
PREVIOUS	14,380	1,13,58,450	1,09,25,100	9.15	0.76	
% CHANGE	-0.88%	-15.93%	-15.27%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and remained volatile through the day.
- Nifty lost 133 points to close at 14238.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14400CE and in 14200PE.
- PCR OI stands at 0.67 compared to 0.76 in the previous trading session.
- Nifty to trade with a support of 14032.

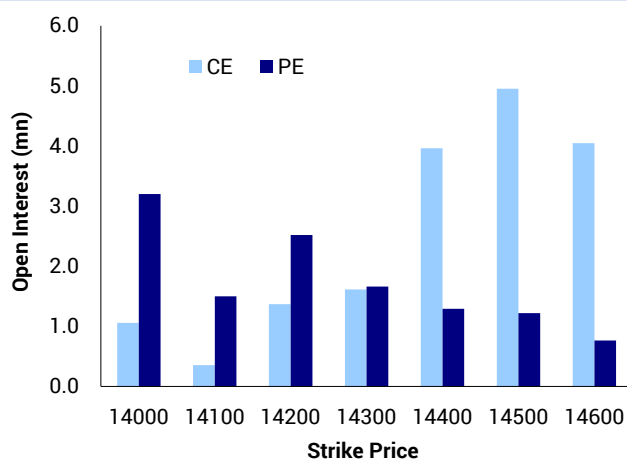
NIFTY LEVELS

14032	14161	14258	14368	14503	14672
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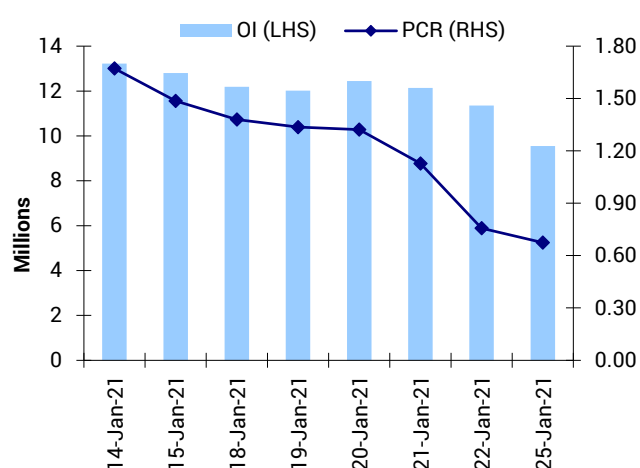
Stocks

- **Sector:-** IT stocks traded negative.
- Market wide-open interest is 555,231Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HDFCAMC	16.0%	5,80,600	-4.8%
SUNTV	12.0%	1,08,27,000	-3.2%
DLF	10.8%	2,70,33,600	0.2%
IDEA	9.7%	88,87,90,000	-7.5%
BERGEPAIN	9.5%	30,50,300	-3.2%
LALPATHLAB	9.5%	2,30,750	-0.7%
APOLLOHOSP	9.2%	16,42,500	3.4%
PVR	8.7%	23,26,412	-3.7%
TORNTPHARM	8.6%	8,72,500	-2.0%
ICICIPRULI	7.4%	46,39,500	0.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IDFCFIRSTB	-15.8%	15,70,35,000	-2.9%
ULTRACEMCO	-15.1%	15,94,000	-3.0%
PNB	-12.7%	19,10,40,000	-1.2%
SIEMENS	-10.3%	8,29,950	0.5%
JINDALSTEL	-9.5%	2,50,45,000	-0.7%
GODREJPROP	-9.4%	17,82,950	-1.7%
RECLTD	-9.2%	1,32,66,000	-1.6%
BOSCHLTD	-7.8%	96,900	1.3%
AUROPHARMA	-7.0%	85,33,200	8.1%
PAGEIND	-6.9%	61,470	-0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	2,50,16,570	4,91,916	1,941
TATAMOTORS	16,43,46,913	4,67,973	279
HDFC	77,61,405	2,02,685	2,551
ULTRACEMCO	32,36,487	1,81,760	5,368
GRASIM	1,53,44,078	1,64,958	1,070
HDFCBANK	1,01,72,359	1,49,118	1,463
AUROPHARMA	1,47,54,225	1,45,632	999
AXISBANK	2,13,25,345	1,40,617	658
ICICIBANK	2,34,15,249	1,25,709	538

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	0.1	132	76,06,200
TATAMOTORS	300	CE	2.1	280	134,40,600
COALINDIA	140	CE	0.2	132	54,26,400
IOC	105	CE	0.1	94	93,53,500
ONGC	100	CE	0.2	91	83,85,300
SBIN	310	CE	0.4	281	108,90,000
BANKBARODA	80	CE	0.5	74	87,39,900
SBIN	300	CE	0.6	281	102,96,000
ULTRACEMCO	6,000	CE	7.6	5,368	1,72,600
IOC	100	CE	0.2	94	81,25,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	3,800	PE	4.5	4,164	1,68,750
TCS	3,200	PE	7.0	3,295	3,79,800
BAJAJ-AUTO	4,000	PE	14.3	4,164	1,37,500
TCS	3,100	PE	3.8	3,295	3,47,700
BAJAJ-AUTO	3,900	PE	7.7	4,164	1,20,500
TATAMOTORS	250	PE	0.9	280	45,94,200
INDUSINDBK	900	PE	48.6	851	7,70,400
TATAMOTORS	260	PE	1.6	280	42,80,700
BANKBARODA	70	PE	0.5	74	31,94,100
SBIN	280	PE	3.2	281	36,99,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
KOTAKBANK	1,820	CE	3,60,400	3654%	21.9
IBULHSGFIN	205	CE	2,94,500	1800%	3.7
INDUSINDBK	860	CE	2,72,700	1583%	12.4
ONGC	91	CE	1,23,200	1500%	1.5
GRASIM	1,200	CE	1,03,550	1263%	1.3
RBLBANK	225	CE	2,84,200	989%	4.4
RBLBANK	220	CE	4,08,900	541%	6.8
PIDILITIND	1,780	CE	1,95,000	434%	29.2
BIOCON	390	CE	3,26,600	426%	3.3
RELIANCE	1,980	CE	4,97,750	424%	12.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
L&TFH	90	PE	4,19,428	4600%	2.2
GRASIM	1,050	PE	1,14,000	900%	7.6
RBLBANK	205	PE	1,13,100	875%	1.7
GRASIM	1,040	PE	1,39,650	488%	5.4
AUROPHARMA	980	PE	1,05,300	305%	8.7
TVSMOTOR	530	PE	1,16,200	246%	5.5
AUROPHARMA	1,000	PE	1,31,950	186%	16.6
L&TFH	80	PE	2,14,176	140%	0.3
L&TFH	85	PE	2,05,252	130%	0.7
TVSMOTOR	520	PE	2,10,000	114%	2.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	67,772	8.8
RELIANCE	2,100	CE	44,919	2.8
RELIANCE	2,050	CE	29,779	4.0
RELIANCE	2,200	CE	21,398	1.6
RELIANCE	2,150	CE	18,383	2.0
RELIANCE	1,980	CE	18,287	12.3
KOTAKBANK	1,900	CE	16,077	5.3
RELIANCE	2,020	CE	15,749	6.0
RELIANCE	1,960	CE	14,897	18.1
BAJFINANCE	5,200	CE	14,651	10.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	34,691	8.7
RELIANCE	1,950	PE	27,861	26.3
RELIANCE	2,000	PE	16,868	64.4
RELIANCE	1,960	PE	15,774	31.6
RELIANCE	1,940	PE	14,526	21.4
BAJFINANCE	4,900	PE	11,047	47.9
KOTAKBANK	1,800	PE	10,659	27.4
SBIN	280	PE	10,119	3.2
BAJFINANCE	5,000	PE	9,756	106.6
RELIANCE	1,920	PE	9,736	13.8

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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