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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	13,983	63,86,100	1,03,12,850	15.55	0.58	13830
PREVIOUS	14,253	95,49,150	92,56,950	15.15	0.67	
% CHANGE	-1.90%	-33.12%	11.41%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and stooped lower breaking 14000 levels.
- Nifty lost 271 points to close at 13967.
- OI concentration seen in 14700CE and 13500PE
- Addition witnessed in 14100CE and Reduction in 14200PE.
- PCR OI stands at 0.58 compared to 0.67 in the previous trading session.
- Nifty to trade with a support of 13830.

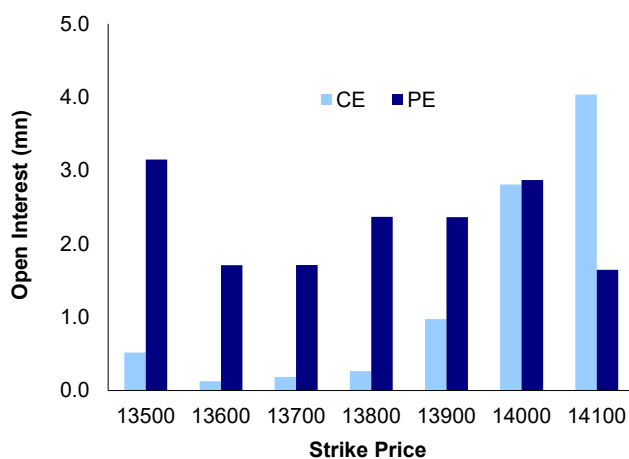
NIFTY LEVELS

13830	13925	14042	14182	14306	14422
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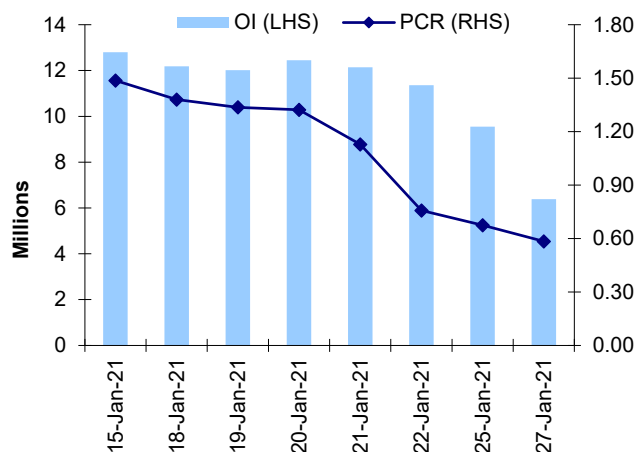
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide-open interest is 568,609Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ICICIGI	17.6%	12,32,925	-4.1%
INDUSINDBK	13.2%	1,70,01,900	-3.4%
CANBK	10.9%	5,58,19,800	-1.8%
INDUSTOWER	9.1%	1,23,48,000	0.5%
BANKBARODA	8.7%	6,71,22,900	0.3%
IDEA	6.4%	94,56,30,000	-1.3%
MCDOWELL-N	5.7%	1,19,00,000	1.6%
SUNTV	5.7%	1,14,40,500	-0.8%
ASIANPAINT	5.4%	69,49,800	-3.1%
EICHERMOT	5.3%	24,64,700	-2.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
L&TFH	-19.3%	2,71,02,188	-2.3%
NATIONALUM	-16.7%	6,74,05,000	3.8%
CONCOR	-15.6%	80,22,879	2.8%
VOLTAS	-14.2%	22,80,000	-2.9%
RBLBANK	-13.6%	2,77,93,600	-1.8%
INDIGO	-13.4%	28,27,000	0.2%
LALPATHLAB	-11.8%	2,03,500	3.0%
KOTAKBANK	-10.4%	1,80,56,800	-1.7%
GODREJPROP	-10.4%	15,98,350	-2.3%
ASHOKLEY	-10.3%	3,44,97,000	-1.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,95,53,809	3,72,420	1,895
TATAMOTORS	12,65,86,833	3,41,305	268
HDFCBANK	1,17,78,138	1,69,254	1,410
AXISBANK	2,44,62,588	1,56,959	632
ICICIBANK	2,80,49,286	1,48,171	522
KOTAKBANK	78,92,319	1,40,837	1,765
WIPRO	2,95,90,210	1,32,916	446
HDFC	48,58,346	1,21,214	2,467
LT	88,96,211	1,21,184	1,360

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	CE	0.2	276	74,46,000
SBIN	310	CE	0.1	276	72,54,000
WIPRO	460	CE	0.7	446	26,08,000
INFY	1,400	CE	0.6	1,305	21,75,600
ITC	220	CE	0.2	211	120,25,600
TATAMOTORS	300	CE	0.2	268	82,30,800
HDFCBANK	1,500	CE	0.2	1,414	14,73,450
LUPIN	1,100	CE	3.7	1,076	5,49,950
WIPRO	470	CE	0.3	446	18,11,200
BANKBARODA	80	CE	0.3	74	70,43,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	3,200	PE	5.5	3,269	2,49,000
BAJAJ-AUTO	4,000	PE	4.4	4,139	92,750
TATAMOTORS	250	PE	0.4	268	31,12,200
HDFCBANK	1,400	PE	3.5	1,414	5,57,150
TATAMOTORS	260	PE	1.2	268	30,09,600
SBIN	260	PE	0.2	276	19,56,000
HDFCBANK	1,420	PE	9.6	1,414	5,33,500
LT	1,300	PE	0.5	1,362	3,89,850
SBIN	270	PE	0.8	276	18,12,000
WIPRO	440	PE	1.4	446	6,49,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMBUJACEM	283	CE	1,80,000	1900%	0.4
NTPC	92	CE	2,73,600	860%	0.2
NMDC	107	CE	1,60,800	700%	1.0
CANBK	132	CE	2,21,400	273%	1.7
AXISBANK	640	CE	9,92,400	239%	8.1
MOTHERSUMI	150	CE	3,92,000	229%	2.5
TATAMOTORS	275	CE	20,29,200	207%	1.3
RBLBANK	210	CE	1,33,400	188%	8.8
HINDALCO	230	CE	3,35,400	169%	3.2
MANAPPURAM	160	CE	5,28,000	167%	0.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BPCL	375	PE	1,71,000	150%	0.5
SRTRANSFIN	1,140	PE	1,68,000	121%	16.1
TATAMOTORS	265	PE	17,04,300	37%	2.3
GRASIM	1,060	PE	1,09,250	34%	8.9
CONCOR	400	PE	1,98,501	30%	0.1
CANBK	132	PE	2,05,200	23%	3.0
RELIANCE	1,860	PE	1,27,000	22%	3.3
BHEL	25	PE	1,26,000	20%	0.1
INDUSTOWER	230	PE	1,37,200	20%	1.0
FEDERALBNK	62	PE	5,10,000	13%	0.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	22,036	1.0
RELIANCE	1,900	CE	17,411	11.2
RELIANCE	1,950	CE	16,067	1.7
RELIANCE	2,100	CE	13,020	0.7
RELIANCE	1,920	CE	11,902	5.3
ITC	215	CE	11,408	0.5
SBIN	290	CE	11,184	0.3
RELIANCE	2,000	CE	10,285	50.4
TATAMOTORS	280	CE	9,615	0.7
SBIN	285	CE	9,364	0.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	20,691	16.3
RELIANCE	1,850	PE	8,778	2.2
RELIANCE	1,880	PE	7,950	8.3
SBIN	280	PE	7,188	5.0
RELIANCE	1,900	PE	6,453	87.5
SBIN	275	PE	6,137	2.2
TATAMOTORS	260	PE	5,356	1.2
TATAMOTORS	270	PE	5,090	4.3
SBIN	270	PE	5,080	0.8
ICICIBANK	530	PE	5,041	8.2

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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