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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	15,751	1,12,98,450	45,74,450	14.25	1.44	15200
PREVIOUS	15,660	1,06,90,050	66,15,900	25.25	1.39	
% CHANGE	0.58%	5.69%	-30.86%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and continued to gain through the day.
- Nifty added 102 points to close at 15737.
- OI concentration seen in 16000CE and 15000PE
- Addition witnessed in 15700PE and Reduction 15800CE.
- PCR OI stands at 1.44 compared to 1.39 in the previous trading session.
- Nifty to trade with a support of 15200.

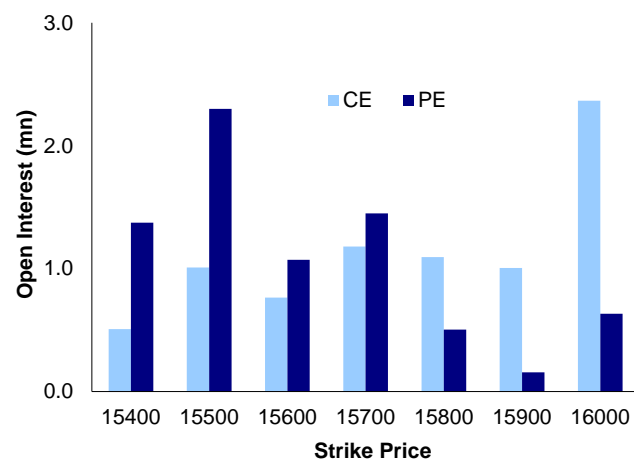
### NIFTY LEVELS

15200    15344    15425    15570    15725    15880

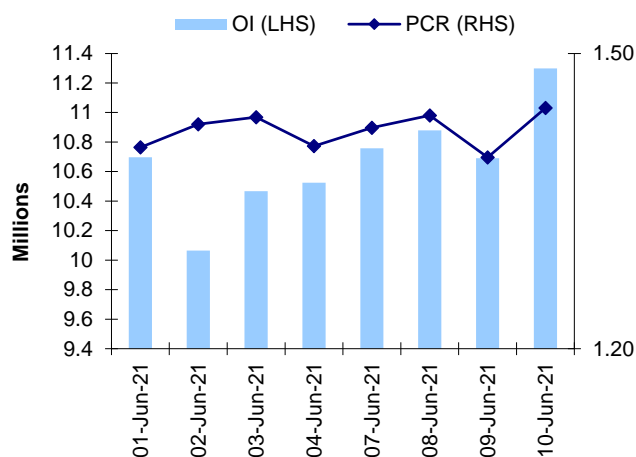
### Stocks

- **Sector:-** Realty stocks traded positive.
- Market wide-open interest is 562,542Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IBULHSGFIN	39.5%	3,77,45,600	8.9%
BATAINDIA	31.4%	13,61,250	4.8%
MPHASIS	22.0%	4,87,500	2.4%
NMDC	16.6%	8,54,98,700	0.0%
EXIDEIND	16.0%	1,40,43,600	-0.9%
PFIZER	15.8%	3,75,250	2.9%
PNB	14.3%	32,79,36,000	4.7%
PIDILITIND	12.9%	26,15,000	2.7%
DLF	11.9%	3,37,02,900	5.3%
HAVELLS	10.0%	45,95,000	-0.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MFSL	-11.4%	25,42,800	3.1%
RBLBANK	-6.7%	2,55,51,900	2.2%
AARTIIND	-6.1%	12,58,850	0.8%
BHEL	-6.0%	11,98,57,500	1.3%
IRCTC	-5.7%	18,98,325	1.7%
TATACHEM	-5.5%	90,19,000	1.3%
CANBK	-5.2%	5,84,98,200	0.8%
MRF	-4.8%	52,620	2.4%
SAIL	-4.5%	15,57,43,000	3.3%
AXISBANK	-4.4%	3,39,56,400	1.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	14,03,51,463	1,79,121	128
RELIANCE	65,32,832	1,43,683	2,183
SBIN	2,73,97,712	1,17,447	432
ADANIPOWER	5,76,93,663	90,649	154
SAIL	6,95,45,924	88,691	129
PNB	20,84,15,707	87,563	43
TATASTEEL	77,76,764	86,776	1,114
ADANIENT	53,62,307	86,284	1,612
HDFCBANK	57,41,770	84,976	1,481

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	2.5	119	335,73,000
GAIL	170	CE	4.0	164	96,92,900
POWERGRID	250	CE	5.4	242	54,52,000
HEROMOTOCO	3,100	CE	45.4	3,023	9,48,900
COALINDIA	160	CE	4.8	157	129,86,400
HINDALCO	400	CE	6.7	386	61,33,950
ITC	220	CE	1.6	210	376,28,800
ONGC	130	CE	2.2	124	160,16,000
M&M	850	CE	8.1	808	18,50,800
M&M	800	CE	25.6	808	18,06,700

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	3,000	PE	61.5	3,023	3,10,200
ITC	200	PE	1.3	210	1,23,36,000
SBIN	420	PE	6.9	433	57,33,000
RELIANCE	2,100	PE	23.5	2,185	20,58,750
ITC	210	PE	4.4	210	1,02,56,000
TATAPOWER	110	PE	1.0	126	88,49,250
ITC	205	PE	2.3	210	97,88,800
TATAMOTORS	330	PE	7.1	345	53,23,800
SBIN	400	PE	2.8	433	48,36,000
KOTAKBANK	1,800	PE	39.1	1,802	7,32,400

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GODREJCP	940	CE	9,12,000	30300%	11.9
GODREJCP	920	CE	1,97,000	1870%	16.0
GODREJCP	930	CE	2,44,000	1184%	13.7
PIDILITIND	2,140	CE	1,21,000	952%	54.4
GODREJCP	890	CE	2,19,000	895%	26.8
TRENT	920	CE	1,34,125	517%	19.9
CADILAHC	675	CE	5,12,600	483%	14.6
BATAINDIA	1,680	CE	1,20,450	476%	29.6
PIDILITIND	2,160	CE	1,05,000	438%	45.1
BAJFINANCE	7,000	CE	2,07,000	419%	22.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	265	PE	2,57,300	8200%	7.4
IBULHSGFIN	270	PE	12,43,100	4913%	9.0
BATAINDIA	1,600	PE	2,81,050	1793%	29.5
BAJFINANCE	6,100	PE	1,03,500	1625%	191.5
IBULHSGFIN	245	PE	5,42,500	400%	3.0
BAJFINANCE	5,800	PE	3,46,000	348%	83.2
IBULHSGFIN	255	PE	2,63,500	347%	4.8
BAJFINANCE	6,000	PE	2,63,750	344%	147.0
GODREJCP	840	PE	1,71,000	317%	8.7
BATAINDIA	1,580	PE	1,22,650	313%	23.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	6,000	CE	46,041	256
RELIANCE	2,200	CE	34,221	50
BAJFINANCE	6,200	CE	33,434	160
RELIANCE	2,300	CE	28,685	20
BAJFINANCE	6,100	CE	24,964	203
BAJFINANCE	6,500	CE	23,682	70
HINDUNILVR	2,400	CE	19,035	29
BAJFINANCE	6,300	CE	18,149	119
BAJFINANCE	5,900	CE	18,124	318
BAJFINANCE	5,800	CE	17,418	389

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	5,800	PE	13,571	83.2
BAJFINANCE	5,600	PE	13,265	47.3
BAJFINANCE	5,700	PE	12,900	62.5
BAJFINANCE	5,500	PE	10,692	35.8
RELIANCE	2,200	PE	8,833	62.9
BAJFINANCE	6,000	PE	8,753	147.0
BAJFINANCE	5,900	PE	8,331	111.5
RELIANCE	2,100	PE	7,914	23.5
SBIN	420	PE	5,270	6.9
RELIANCE	2,000	PE	5,097	9.4

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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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