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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	15,712	94,02,300	65,78,350	19.95	1.28	15555
PREVIOUS	15,722	96,48,400	68,42,100	33.45	1.25	
% CHANGE	-0.07%	-2.55%	-3.85%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and traded above 15700 levels before giving up all its gains to close flat. Nifty added 2 points to close at 15692.
- OI concentration seen in 16000CE and 15500PE
- Addition witnessed in 15800CE and in 15000PE.
- PCR OI stands at 1.28 compared to 1.25 in the previous trading session.
- Nifty to trade with a support of 15555.

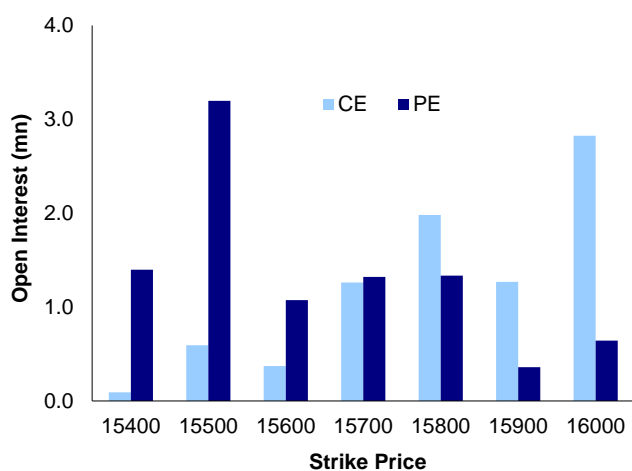
NIFTY LEVELS

15290 15449 15555 15669 15794 15902

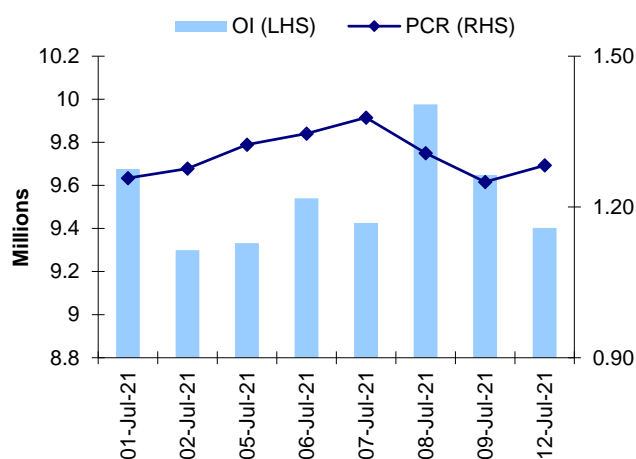
Stocks

- **Sector:-** Realty stocks traded positive.
- Market wide-open interest is 755,584Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COROMANDEL	12.1%	7,93,125	-1.3%
FEDERALBNK	11.8%	8,91,80,000	4.6%
GODREJPROP	9.9%	24,35,550	2.3%
AMBUJACEM	7.3%	2,05,05,000	2.2%
ACC	7.1%	31,38,000	1.7%
BATAINDIA	7.0%	16,84,100	-0.2%
HDFCBANK	6.9%	2,76,89,750	-1.0%
TATACHEM	6.9%	95,09,000	1.8%
HDFCAMC	6.8%	7,08,000	0.5%
MANAPPURAM	6.2%	2,84,70,000	3.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAM-INDIA	-7.8%	21,13,600	0.7%
BAJAJFINSV	-6.6%	7,34,175	0.4%
MARICO	-5.6%	62,40,000	-0.1%
PFC	-4.9%	4,34,24,800	1.5%
GUJGASLTD	-4.5%	20,36,250	0.3%
COFORGE	-4.4%	5,25,800	0.7%
IRCTC	-4.1%	20,46,525	2.4%
TATASTEEL	-4.1%	4,60,79,350	-1.0%
AUBANK	-4.1%	30,89,000	-0.6%
LICHSGFIN	-3.4%	1,47,04,000	1.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	1,66,47,775	2,06,632	1,227
HDFC	68,18,026	1,67,716	2,477
IBREALEST	10,81,75,367	1,44,937	138
HDFCBANK	72,29,489	1,07,934	1,487
TATAMOTORS	3,22,82,319	99,558	307
RELIANCE	39,62,111	82,735	2,084
JSWSTEEL	1,16,32,489	80,711	694
DLF	2,30,57,943	71,275	311
TCS	18,92,226	60,795	3,193

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	1.4	118	243,21,900
HINDALCO	390	CE	9.4	390	78,43,200
TCS	3,400	CE	10.2	3,198	25,37,400
TCS	3,300	CE	22.7	3,198	25,11,900
HINDALCO	400	CE	5.8	390	69,46,650
M&M	800	CE	8.0	768	30,90,500
HEROMOTOCO	3,000	CE	24.3	2,870	10,54,800
COALINDIA	150	CE	2.4	147	128,64,600
RELIANCE	2,200	CE	13.4	2,087	76,33,750
MARUTI	8,000	CE	35.3	7,486	3,50,300

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	3,200	PE	54.1	3,198	13,22,100
TCS	3,100	PE	19.1	3,198	7,78,800
ITC	200	PE	2.7	202	1,46,72,000
TCS	3,000	PE	7.0	3,198	7,59,600
MARUTI	7,000	PE	29.5	7,486	1,49,000
HDFCBANK	1,500	PE	30.1	1,493	18,74,400
RELIANCE	2,000	PE	10.6	2,087	28,26,250
RELIANCE	2,100	PE	48.7	2,087	27,93,250
KOTAKBANK	1,700	PE	17.6	1,734	12,28,400
TATAMOTORS	300	PE	9.3	305	69,62,550

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MANAPPURAM	187	CE	1,20,000	1900%	5.2
HINDPETRO	280	CE	3,96,900	950%	4.2
FEDERALBNK	94	CE	5,60,000	700%	1.8
DLF	345	CE	1,02,300	520%	2.3
GRANULES	430	CE	3,00,700	397%	2.2
FEDERALBNK	98	CE	2,40,000	380%	1.0
GRANULES	375	CE	3,17,750	336%	12.3
GRANULES	410	CE	1,75,150	335%	3.6
GRANULES	390	CE	5,39,400	282%	7.3
AMBUJACEM	420	CE	2,25,000	275%	1.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MANAPPURAM	182	PE	1,68,000	1300%	4.9
TATACONSUM	780	PE	1,06,650	618%	17.3
FEDERALBNK	89	PE	3,50,000	600%	2.7
FEDERALBNK	91	PE	2,10,000	600%	3.8
DLF	305	PE	3,10,200	571%	8.0
MANAPPURAM	185	PE	2,76,000	557%	6.1
DLF	310	PE	6,23,700	510%	10.1
AMBUJACEM	370	PE	2,88,000	500%	7.8
HINDPETRO	270	PE	1,24,200	475%	5.4
GRANULES	370	PE	2,99,150	422%	11.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	23,804	37.8
RELIANCE	2,200	CE	16,546	13.4
TATASTEEL	1,300	CE	15,730	15.5
TATASTEEL	1,250	CE	13,518	30.2
MARUTI	7,600	CE	10,663	115.4
ULTRACEMCO	7,100	CE	10,150	177.5
TCS	3,300	CE	9,630	22.7
HDFCBANK	1,500	CE	9,505	24.7
RELIANCE	2,080	CE	9,455	46.4
TCS	3,400	CE	9,400	10.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	7,709	10.6
RELIANCE	2,100	PE	6,256	48.7
TATASTEEL	1,200	PE	6,095	24.4
TATASTEEL	1,240	PE	4,585	43.1
HDFCBANK	1,500	PE	4,513	30.1
RELIANCE	2,080	PE	4,261	37.5
TCS	3,200	PE	4,224	54.1
RELIANCE	2,060	PE	3,959	27.8
TATASTEEL	1,250	PE	3,930	49.3
TATASTEEL	1,220	PE	3,822	32.7

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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