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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	15,936	94,57,250	40,11,200	13	1.29	15555
PREVIOUS	15,937	97,66,000	48,44,600	13.3	1.41	
% CHANGE	-0.01%	-3.16%	-17.20%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and remained range bound through the day.
- Nifty closed flat at 15923.
- OI concentration seen in 16000CE and 15000PE
- Addition witnessed in 16000CE and 15000PE.
- PCR OI stands at 1.29 compared to 1.41 in the previous trading session.
- Nifty to trade with a support of 15555.

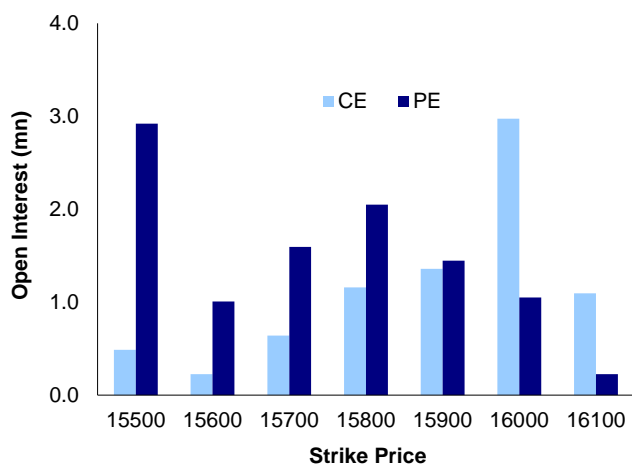
NIFTY LEVELS

15449 15555 15669 15794 15902 16037

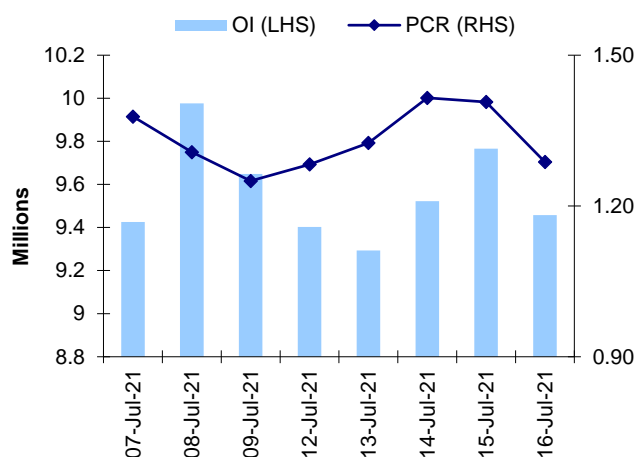
Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide-open interest is 720,112Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IRCTC	34.8%	22,57,125	7.0%
ALKEM	33.8%	6,82,200	0.6%
MCDOWELL-N	33.7%	1,49,22,500	2.5%
INDUSTOWER	33.5%	1,81,58,000	2.7%
NAM-INDIA	24.8%	32,16,000	5.6%
HDFCAMC	23.0%	9,86,200	0.3%
COROMANDEL	19.4%	12,47,500	-1.6%
HAVELLS	19.3%	66,34,000	3.6%
ICICIGI	12.7%	11,88,300	-1.7%
BANDHANBNK	11.8%	2,08,36,800	-3.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LTI	-10.7%	7,40,850	-3.0%
LTTS	-8.7%	7,37,400	-1.9%
NMDC	-7.5%	7,63,26,400	3.5%
GODREJPROP	-6.8%	23,08,800	1.5%
PFC	-5.6%	3,86,57,000	1.5%
GRANULES	-5.5%	1,23,48,850	3.1%
BHEL	-5.3%	11,15,31,000	2.0%
TORNTPHARM	-5.2%	7,58,750	-0.4%
IDEA	-5.1%	69,20,20,000	8.0%
LT	-4.9%	1,48,83,300	0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
WIPRO	3,69,07,827	2,13,164	578
TATASTEEL	84,96,925	1,07,994	1,278
DLF	2,97,57,038	97,901	331
HCLTECH	86,65,827	87,638	1,005
RELIANCE	40,74,206	85,746	2,112
TATAMOTORS	2,51,48,606	78,614	311
MCDOWELL-N	1,04,86,985	68,055	667
LT	41,57,388	67,016	1,619
FSL	2,96,90,841	66,211	230

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	1.7	120	242,25,000
POWERGRID	240	CE	2.5	234	80,36,000
ONGC	125	CE	0.6	117	215,75,400
ONGC	120	CE	1.4	117	155,77,100
M&M	800	CE	7.0	782	31,17,100
TCS	3,300	CE	15.4	3,206	24,33,600
BAJAJ-AUTO	4,100	CE	35.6	3,944	4,99,500
COALINDIA	150	CE	1.5	146	127,34,400
HEROMOTOCO	3,000	CE	15.4	2,874	10,20,000
TCS	3,400	CE	6.7	3,206	21,96,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	3,200	PE	40.0	3,206	12,64,500
WIPRO	550	PE	3.2	578	33,36,000
HDFCBANK	1,500	PE	10.2	1,526	18,52,400
TCS	3,100	PE	10.9	3,206	7,40,100
INDUSINDBK	1,000	PE	6.7	1,047	12,26,700
MARUTI	7,000	PE	33.4	7,333	1,56,800
WIPRO	540	PE	2.3	578	23,63,200
RELIANCE	2,100	PE	29.0	2,118	28,06,250
RELIANCE	2,000	PE	4.6	2,118	27,81,000
ITC	200	PE	0.7	208	1,08,89,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCAMC	3,250	CE	1,46,400	14540%	24.0
NAM-INDIA	430	CE	4,92,800	3750%	9.5
IRCTC	2,440	CE	1,12,450	3360%	57.8
IRCTC	2,460	CE	1,64,775	2013%	47.9
IRCTC	2,600	CE	2,23,275	1172%	14.4
HDFCAMC	3,300	CE	5,08,000	995%	17.0
HDFCAMC	3,150	CE	1,22,800	803%	48.9
PFC	142	CE	2,66,600	760%	0.4
HDFCAMC	3,400	CE	2,08,400	672%	11.1
NAM-INDIA	450	CE	4,24,000	597%	5.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IRCTC	2,400	PE	2,34,650	7922%	44.1
DLF	335	PE	1,88,100	2750%	11.6
HAVELLS	1,060	PE	1,23,500	1547%	16.0
DLF	330	PE	10,03,200	1500%	8.9
GLENMARK	680	PE	1,69,050	1125%	16.3
NAM-INDIA	400	PE	1,80,800	1030%	4.9
DLF	340	PE	3,30,000	900%	14.8
TATASTEEL	1,270	PE	3,68,900	804%	25.6
IRCTC	2,300	PE	4,13,075	622%	17.9
GLENMARK	670	PE	1,55,250	575%	12.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	34,197	48.9
HDFCAMC	3,200	CE	27,347	33.6
IRCTC	2,400	CE	27,331	77.7
HDFCAMC	3,300	CE	25,105	17.0
WIPRO	600	CE	24,288	4.5
IRCTC	2,500	CE	20,747	34.1
RELIANCE	2,200	CE	20,314	15.4
WIPRO	580	CE	20,145	10.5
ITC	210	CE	17,401	2.7
RELIANCE	2,120	CE	16,215	39.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	10,468	29.0
WIPRO	570	PE	10,448	7.8
RELIANCE	2,000	PE	9,368	4.6
WIPRO	550	PE	7,572	3.2
HCLTECH	1,000	PE	7,405	24.4
WIPRO	560	PE	7,133	4.8
WIPRO	580	PE	6,914	12.6
HDFCAMC	3,000	PE	6,584	34.9
HDFCAMC	3,100	PE	6,475	71.1
IRCTC	2,300	PE	6,462	17.9

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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