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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	15,853	83,15,200	57,57,100	-2.9	1.00	15555
PREVIOUS	15,817	83,70,300	74,43,800	-7.1	1.00	
% CHANGE	0.23%	-0.66%	-22.66%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and remained range bound through the day.
- Nifty added 32 points at 15856.
- OI concentration seen in 16000CE and 15000PE
- Addition witnessed in 16000CE and 15800PE.
- PCR OI stands at 1.00 compared to 1.00 in the previous trading session.
- Nifty to trade with a support of 15555.

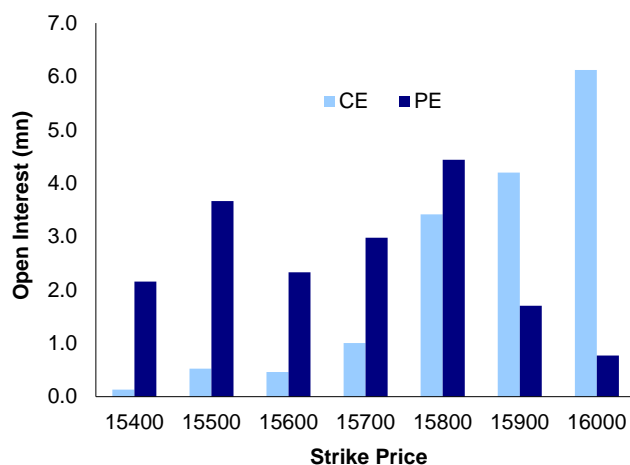
NIFTY LEVELS

15449 15555 15669 15794 15902 16037

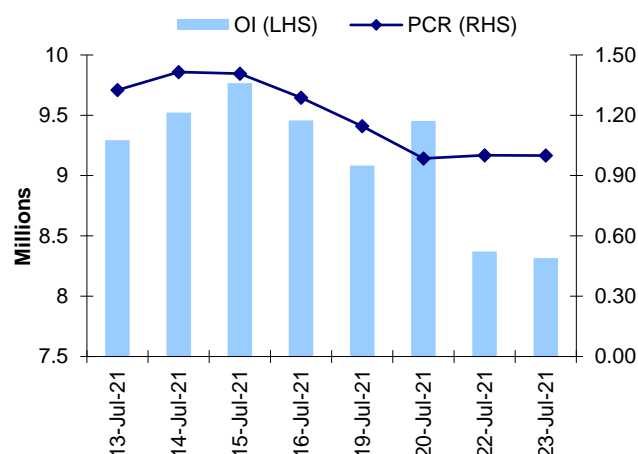
Stocks

- **Sector:-** Realty stocks traded positive.
- Market wide-open interest is 694,001Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NMDC	29.0%	9,50,86,400	-1.2%
LALPATHLAB	14.3%	5,47,000	3.3%
SUNPHARMA	10.5%	4,47,34,200	1.0%
NAUKRI	10.3%	13,63,250	-1.6%
TORNTPHARM	9.0%	8,24,000	1.0%
SBILIFE	8.9%	43,17,000	2.4%
NESTLEIND	8.9%	2,43,550	0.8%
INDUSTOWER	8.5%	2,03,67,200	-4.8%
DLF	7.6%	4,78,43,400	1.1%
ICICIBANK	7.3%	7,47,95,875	3.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MUTHOOTFIN	-8.5%	33,26,250	-2.3%
AUBANK	-7.8%	26,50,500	1.0%
ULTRACEMCO	-7.4%	23,23,800	0.4%
TRENT	-6.8%	11,06,350	-3.2%
LTTS	-6.0%	7,02,800	-1.0%
METROPOLIS	-6.0%	3,05,800	1.3%
BHARTIARTL	-5.8%	10,50,97,929	0.3%
INDHOTEL	-5.7%	71,60,400	0.6%
IBULHSGFIN	-5.5%	2,82,06,900	3.1%
BERGEPAIN	-5.3%	39,36,900	-0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BHARTIARTL	3,25,88,978	1,79,299	548
MPHASIS	63,46,868	1,63,477	2,530
ICICIBANK	1,92,98,083	1,29,020	677
TATASTEEL	86,41,865	1,11,019	1,281
TATAMOTORS	3,34,35,130	99,167	296
IDEA	1,14,80,43,246	97,925	8
SAIL	7,57,91,978	97,565	127
RELIANCE	45,85,938	97,179	2,106
HDFCBANK	65,63,342	94,855	1,443

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	0.5	119	244,81,500
BAJAJ-AUTO	4,000	CE	11.0	3,839	7,43,000
HINDALCO	390	CE	5.0	393	76,28,200
BAJAJ-AUTO	4,100	CE	6.3	3,839	5,47,000
HINDALCO	400	CE	1.7	393	64,50,000
M&M	800	CE	0.8	764	24,75,200
TATAPOWER	130	CE	0.8	123	261,15,750
COALINDIA	150	CE	0.4	144	109,32,600
HDFCBANK	1,500	CE	2.4	1,446	49,52,750
HEROMOTOCO	3,000	CE	4.0	2,833	9,02,700

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	390	PE	2.5	393	25,88,600
TCS	3,200	PE	17.8	3,218	8,40,900
ASIANPAINT	3,000	PE	5.6	3,087	3,20,400
HEROMOTOCO	2,800	PE	11.2	2,833	3,33,600
BAJAJ-AUTO	3,700	PE	13.5	3,839	1,44,750
ITC	200	PE	0.2	212	88,73,600
KOTAKBANK	1,700	PE	11.2	1,720	10,53,600
ACC	2,200	PE	1.8	2,339	2,47,500
RELIANCE	2,100	PE	29.9	2,105	23,36,750
WIPRO	550	PE	0.5	598	19,64,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MPHASIS	2,650	CE	1,62,175	3464%	13.5
GUJGASLTD	770	CE	1,06,250	1114%	2.1
INDUSTOWER	220	CE	1,59,600	613%	4.1
JUBLFOOD	3,650	CE	1,56,500	580%	23.0
INDUSTOWER	225	CE	3,27,600	457%	1.9
GUJGASLTD	760	CE	1,46,250	432%	2.9
HINDUNILVR	2,360	CE	1,07,100	370%	19.4
AMBUJACEM	460	CE	1,26,000	367%	0.5
JUBLFOOD	3,800	CE	1,08,250	361%	8.4
MPHASIS	2,700	CE	2,53,175	356%	8.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	595	PE	3,77,600	5800%	5.4
BHARTIARTL	555	PE	1,24,017	1575%	10.2
JUBLFOOD	3,500	PE	1,48,500	907%	30.1
ICICIBANK	690	PE	3,31,375	731%	21.9
ITC	212	PE	13,88,800	529%	3.0
WIPRO	590	PE	10,09,600	507%	3.6
JUBLFOOD	3,450	PE	1,25,000	456%	19.0
ACC	2,320	PE	1,25,000	421%	13.1
WIPRO	585	PE	5,37,600	373%	2.5
GUJGASLTD	720	PE	1,43,750	342%	5.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ITC	210	CE	32,592	4.1
ITC	215	CE	31,870	2.3
JUBLFOOD	3,600	CE	26,438	38.0
BHARTIARTL	550	CE	26,227	4.4
RELIANCE	2,200	CE	25,704	8.5
RELIANCE	2,140	CE	24,256	20.2
ICICIBANK	670	CE	23,535	13.8
BHARTIARTL	560	CE	21,232	2.3
ICICIBANK	680	CE	20,246	9.7
ITC	220	CE	19,951	1.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	14,602	29.9
BHARTIARTL	540	PE	11,365	2.2
ICICIBANK	650	PE	10,554	3.0
SBIN	420	PE	9,908	2.2
BHARTIARTL	530	PE	9,876	0.8
ICICIBANK	660	PE	9,436	5.5
RELIANCE	2,000	PE	8,345	3.8
ITC	205	PE	7,901	0.4
JUBLFOOD	3,400	PE	7,866	14.3
ITC	210	PE	7,785	1.7

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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