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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	15,820	78,27,950	50,44,600	-3.55	0.96	<b>15555</b>
PREVIOUS	15,853	83,15,200	57,57,100	-2.9	1.00	
% CHANGE	-0.21%	-5.86%	-12.38%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and remained range bound through the trading session.
- Nifty lost 31 points at 15856.
- OI concentration seen in 16000CE and 15800PE
- Activity witnessed in 15800 strike.
- PCR OI stands at 0.96 compared to 1.00 in the previous trading session.
- Nifty to trade with a support of 15555.

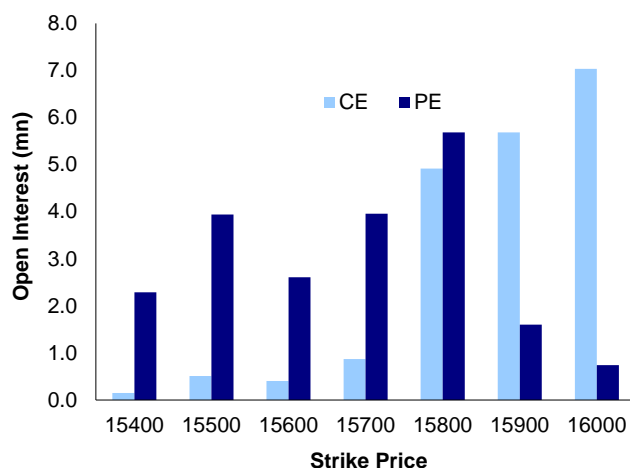
### NIFTY LEVELS

15449    15555    15669    15794    15902    16037

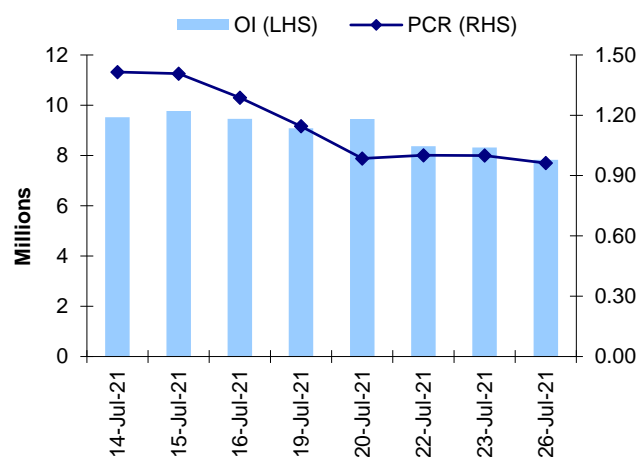
### Stocks

- **Sector:** - Realty stocks traded negative.
- Market wide-open interest is 749,709Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SBILIFE	29.7%	55,97,250	2.5%
IBULHSGFIN	21.9%	3,43,72,800	0.5%
NAVINFLUOR	17.9%	4,59,450	-5.9%
VOLTAS	15.5%	36,62,500	-1.8%
LALPATHLAB	15.1%	6,29,500	2.7%
HINDALCO	14.0%	3,29,33,700	2.1%
M&MFIN	13.6%	4,95,64,000	-5.1%
LICHSGFIN	13.2%	1,67,44,000	-2.6%
BAJAJFINSV	11.3%	8,49,675	2.5%
COFORGE	11.2%	6,19,800	0.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ULTRACEMCO	-10.8%	20,72,700	1.7%
ITC	-7.8%	16,12,03,200	-0.6%
NATIONALUM	-7.4%	8,82,30,000	1.3%
L&TFH	-7.0%	7,21,05,920	-0.6%
IDEA	-7.0%	66,01,00,000	-0.6%
GODREJCP	-6.9%	36,18,000	-0.4%
CADILAHC	-6.3%	2,28,33,800	-1.6%
SUNTV	-6.0%	1,19,01,000	2.8%
ICICIPRULI	-5.7%	70,86,000	0.3%
CANBK	-5.6%	5,75,47,800	0.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	3,10,54,759	2,10,453	677
RELIANCE	57,17,830	1,19,636	2,077
TATASTEEL	86,78,433	1,12,376	1,298
JSWSTEEL	1,46,45,713	1,03,961	705
JINDALSTEL	2,45,14,886	1,01,156	404
ITC	4,72,63,771	1,00,798	211
HDFCBANK	65,83,583	94,470	1,435
TATAMOTORS	2,75,02,360	80,767	293
SAIL	6,24,71,280	80,557	130

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	0.5	119	237,74,700
BAJAJ-AUTO	4,000	CE	4.9	3,832	5,37,250
HINDALCO	390	CE	10.2	400	75,01,350
POWERGRID	240	CE	0.5	233	58,44,000
HINDALCO	400	CE	2.9	400	63,46,800
BAJAJ-AUTO	4,100	CE	3.0	3,832	4,31,000
COALINDIA	150	CE	0.3	144	102,14,400
HDFCBANK	1,500	CE	1.5	1,439	46,67,300
TCS	3,300	CE	3.3	3,203	17,48,700
IBULHSGFIN	300	CE	2.7	286	40,14,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	390	PE	0.6	400	39,34,500
BAJAJ-AUTO	3,700	PE	6.0	3,832	1,49,750
ASIANPAINT	3,000	PE	5.4	3,067	2,91,300
ULTRACEMCO	7,000	PE	5.2	7,605	1,06,100
TCS	3,200	PE	21.4	3,203	6,62,400
ITC	200	PE	0.2	211	84,99,200
AXISBANK	750	PE	7.6	755	20,78,400
ACC	2,300	PE	3.5	2,367	2,52,000
ICICIBANK	650	PE	0.9	674	41,40,125
KOTAKBANK	1,700	PE	3.9	1,739	9,18,400

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&MFIN	145	CE	11,56,000	14350%	3.5
GLENMARK	630	CE	2,78,300	868%	6.7
M&MFIN	150	CE	17,80,000	867%	2.1
GMRINFRA	28	CE	15,07,500	644%	0.5
COROMANDEL	950	CE	1,36,875	526%	5.8
APOLLOHOSP	4,300	CE	1,80,250	481%	12.6
JSWSTEEL	775	CE	1,56,600	383%	0.5
COROMANDEL	920	CE	1,01,875	353%	13.3
LICHSGFIN	450	CE	6,82,000	279%	3.1
BRITANNIA	3,540	CE	1,47,200	259%	17.6

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&MFIN	135	PE	6,52,000	1382%	1.5
APOLLOHOSP	4,000	PE	1,99,000	1071%	14.4
SUNPHARMA	710	PE	1,41,400	910%	9.4
SBILIFE	1,070	PE	1,10,250	765%	9.8
M&MFIN	120	PE	3,24,000	523%	0.5
SBILIFE	1,060	PE	3,43,500	426%	9.0
TATASTEEL	1,310	PE	1,58,100	377%	20.8
SBILIFE	1,080	PE	1,06,500	373%	10.9
SBILIFE	1,050	PE	3,16,500	280%	6.2
IBULHSGFIN	285	PE	1,76,700	256%	6.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	42,683	10.2
ITC	215	CE	41,288	0.7
RELIANCE	2,200	CE	39,634	2.5
ITC	220	CE	34,073	0.4
RELIANCE	2,140	CE	32,722	5.1
ICICIBANK	680	CE	31,922	4.4
RELIANCE	2,120	CE	31,835	7.1
ICICIBANK	690	CE	23,448	2.2
ICICIBANK	700	CE	23,400	1.3
RELIANCE	2,160	CE	22,819	3.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ITC	210	PE	16,412	0.8
RELIANCE	2,100	PE	15,656	31.6
RELIANCE	2,060	PE	15,276	8.4
RELIANCE	2,080	PE	14,631	17.5
ICICIBANK	670	PE	13,099	4.2
RELIANCE	2,040	PE	12,726	4.1
ICICIBANK	660	PE	12,299	1.7
KOTAKBANK	1,700	PE	11,162	3.9
RELIANCE	2,000	PE	9,308	1.5
ICICIBANK	680	PE	8,298	10.2

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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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