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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	15,709	45,04,000	88,90,500	0.1	0.74	15555
PREVIOUS	15,735	66,42,200	71,71,750	-11.35	0.72	
% CHANGE	-0.16%	-32.19%	23.97%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and tested 15500 levels before recovering to close with minor losses
- Nifty lost 37 points at 15709.
- OI concentration seen in 15800CE and 15500PE
- Addition witnessed in 15700CE and Reduction in 15800PE.
- PCR OI stands at 0.74 compared to 0.72 in the previous trading session.
- Nifty to trade with a support of 15555.

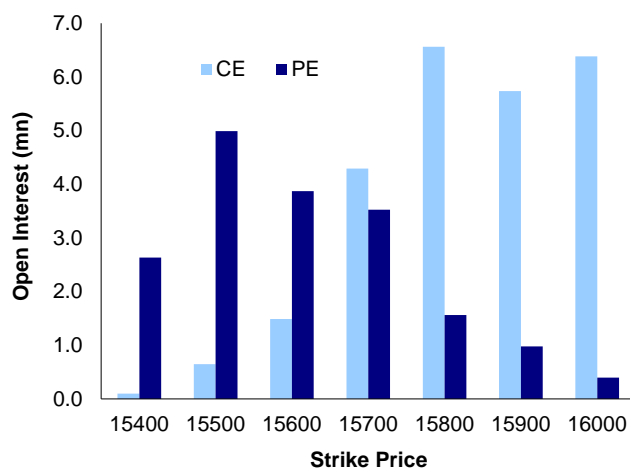
NIFTY LEVELS

15449 15555 15669 15794 15902 16037

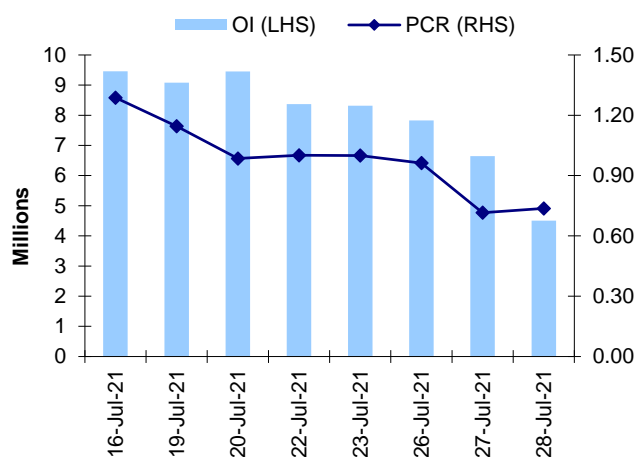
Stocks

- **Sector:** - Banking stocks traded negative.
- Market wide-open interest is 712,413Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SRF	35.8%	5,44,375	0.9%
INDIGO	21.3%	31,29,500	-2.2%
CIPLA	18.8%	1,18,51,450	-2.5%
CANBK	16.8%	6,25,42,800	-3.7%
NATIONALUM	15.3%	8,80,43,000	-1.9%
SUNTV	14.4%	1,60,08,000	-0.1%
ABFRL	8.5%	73,97,000	1.3%
ONGC	8.1%	5,98,52,100	-0.3%
BEL	7.8%	2,42,93,400	3.8%
DRREDDY	7.0%	36,51,875	-2.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RAMCOCEM	-20.0%	20,19,600	-1.9%
TORNTPHARM	-11.3%	7,46,750	2.7%
TVSMOTOR	-10.5%	57,98,800	-0.9%
PVR	-9.8%	12,76,759	-1.7%
MANAPPURAM	-9.7%	2,00,52,000	-0.5%
METROPOLIS	-8.6%	2,82,200	0.5%
SAIL	-8.6%	16,94,80,000	3.2%
PFC	-8.5%	3,03,11,800	1.4%
GRASIM	-8.4%	1,16,28,000	1.0%
LALPATHLAB	-8.0%	5,32,500	0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BHARTIARTL	3,19,32,505	1,78,763	568
TATASTEEL	1,28,35,125	1,71,709	1,365
DRREDDY	32,38,130	1,53,663	4,732
HDFCBANK	1,03,35,171	1,46,408	1,417
ICICIBANK	1,83,67,497	1,24,246	685
RELIANCE	59,52,355	1,21,062	2,037
TATAMOTORS	3,61,39,725	1,03,337	284
SAIL	7,55,94,059	99,382	134
HDFC	39,88,878	95,994	2,426

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	4,000	CE	1.8	3,817	2,56,750
WIPRO	600	CE	1.3	591	27,50,400
HCLTECH	1,000	CE	0.8	985	15,23,900
LT	1,640	CE	0.8	1,593	5,77,300
ASIANPAINT	3,100	CE	1.9	3,009	2,66,100
LT	1,600	CE	6.0	1,593	5,43,375
LT	1,620	CE	2.5	1,593	5,13,475
SUNPHARMA	700	CE	0.4	687	41,11,800
TCS	3,300	CE	0.7	3,198	9,75,000
TATAPOWER	130	CE	0.1	121	139,99,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	400	PE	0.1	417	34,05,600
INDUSINDBK	1,000	PE	11.8	995	5,38,200
ASIANPAINT	3,000	PE	10.6	3,009	1,15,500
BHARTIARTL	540	PE	0.2	567	22,02,690
MARUTI	7,000	PE	39.3	7,141	1,17,400
ICICIBANK	650	PE	0.2	682	24,97,000
ITC	205	PE	0.1	209	56,89,600
WIPRO	580	PE	0.9	591	7,92,000
HINDALCO	390	PE	0.1	417	25,21,950
BHARTIARTL	530	PE	0.2	567	15,88,158

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CADILAHC	590	CE	1,71,600	3800%	1.3
CIPLA	900	CE	1,17,650	484%	2.5
KOTAKBANK	1,680	CE	1,62,400	456%	3.1
HDFCBANK	1,420	CE	2,79,400	313%	7.0
BHEL	61	CE	6,51,000	288%	0.5
PNB	39	CE	15,84,000	241%	0.2
TATAMOTORS	285	CE	5,61,450	170%	2.2
AXISBANK	720	CE	1,60,800	139%	6.2
GMRINFRA	27	CE	2,47,500	120%	0.6
RELIANCE	2,040	CE	2,76,750	108%	8.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARTIARTL	565	PE	1,53,633	938%	3.2
TATASTEEL	1,360	PE	1,99,750	922%	8.7
BHARTIARTL	555	PE	4,09,071	662%	0.8
TATASTEEL	1,350	PE	2,08,250	470%	4.6
BEL	190	PE	4,02,800	382%	1.8
TATASTEEL	1,340	PE	3,41,700	357%	2.5
BEL	187	PE	1,52,000	233%	0.8
MANAPPURAM	210	PE	1,74,000	190%	2.7
BHARTIARTL	545	PE	4,88,664	181%	0.2
BHARTIARTL	550	PE	11,67,981	91%	0.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,060	CE	20,840	3.9
RELIANCE	2,040	CE	20,369	8.8
ITC	210	CE	19,223	0.5
RELIANCE	2,100	CE	17,785	1.2
DRREDDY	4,900	CE	16,454	9.1
DRREDDY	5,000	CE	16,323	4.4
BHARTIARTL	570	CE	12,570	3.3
BHARTIARTL	560	CE	12,308	8.3
RELIANCE	2,080	CE	12,181	2.0
TATASTEEL	1,340	CE	12,159	23.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,020	PE	13,432	1.9
RELIANCE	2,000	PE	12,473	0.7
DRREDDY	4,700	PE	11,941	24.1
RELIANCE	2,040	PE	11,883	8.0
DRREDDY	4,600	PE	9,537	9.8
MARUTI	7,000	PE	7,550	39.3
RELIANCE	2,000	PE	7,463	28.4
SBIN	420	PE	6,936	0.5
ICICIBANK	670	PE	6,886	0.4
TATASTEEL	1,320	PE	6,199	0.9

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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