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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	15,744	1,12,89,050	1,31,36,100	-35.65	1.30	<b>15930</b>
PREVIOUS	15,780	54,67,200	1,00,24,150	-19.1	1.00	
% CHANGE	-0.23%	106.49%	31.04%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and was range bound through the day.
- Nifty lost 18 points to close at 15780.
- OI concentration seen in 16500CE and 15000PE.
- Addition witnessed in 16500CE and in 15500PE.
- PCR OI stands at 1.30.
- Nifty to trade with a resistance of 15930.

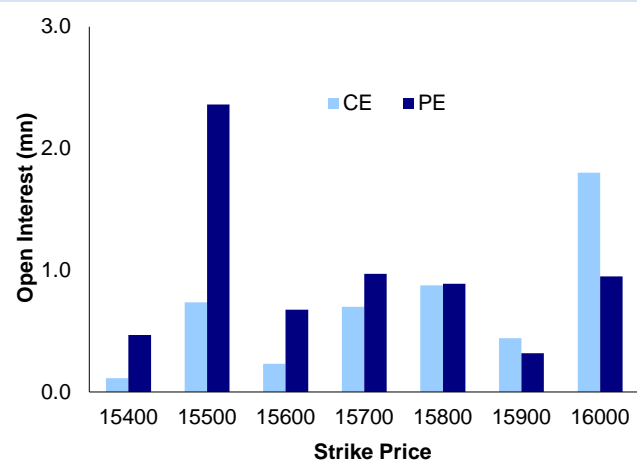
### NIFTY LEVELS

15034    15341    15567    15794    15930    16096

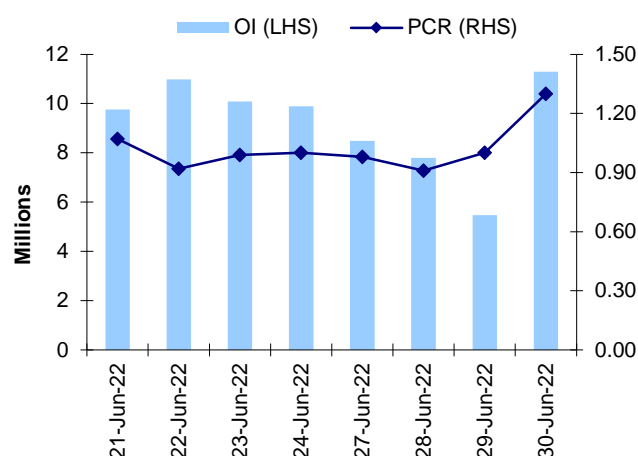
### Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is 553,379Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DELTACORP	233.9%	2,96,01,000	-8.0%
MCX	148.7%	67,85,600	2.6%
OBEROIRLTY	143.5%	94,75,200	-0.3%
HCLTECH	62.4%	4,14,58,200	-1.4%
MOTHERSON	61.3%	7,10,55,000	-3.2%
IOC	60.4%	13,18,20,000	-32.4%
DEEPAKNTR	44.7%	30,37,000	-3.3%
HINDCOPPER	42.9%	2,35,64,000	-2.4%
CANBK	40.9%	8,49,04,200	-2.7%
PNB	40.7%	44,15,04,000	-2.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIL			

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,06,66,627	2,76,918	2,596
MARUTI	11,30,302	96,647	8,471
TCS	27,19,603	89,126	3,267
ICICIBANK	1,19,70,404	84,705	707
HDFCBANK	62,37,911	84,017	1,348
TATAMOTORS	2,01,21,916	83,900	412
SBIN	1,69,26,328	78,804	466
TATASTEEL	84,67,209	74,296	867
HINDALCO	2,12,25,418	72,583	339

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	2.4	149	99,02,200
ONGC	155	CE	3.6	149	91,28,350
ITC	300	CE	1.1	273	69,85,600
EICHERMOT	2,900	CE	63.5	2,792	2,29,600
ACC	2,200	CE	13.4	2,126	2,03,750
DRREDDY	4,400	CE	116.5	4,345	1,33,000
M&M	1,100	CE	33.1	1,082	9,52,700
COALINDIA	190	CE	4.2	184	19,74,000
ITC	280	CE	4.3	273	51,23,200
AMBUJACEM	370	CE	2.7	363	26,78,400

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	460	PE	12.4	465	27,19,500
TATAMOTORS	400	PE	12.3	413	26,69,025
MARUTI	8,000	PE	123.2	8,463	1,49,000
TATAPOWER	200	PE	8.7	203	30,34,125
INDUSINDBK	800	PE	39.1	793	6,39,000
SBIN	450	PE	8.7	465	19,96,500
RELIANCE	2,500	PE	48.7	2,592	9,48,500
ITC	270	PE	6.0	273	24,92,800
TCS	3,000	PE	23.6	3,267	3,01,650
KOTAKBANK	1,600	PE	30.9	1,658	4,18,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DELTACORP	170	CE	4,27,800	4550%	9.5
TATACONSUM	720	CE	1,09,800	2950%	20.3
IOC	100	CE	11,31,000	2800%	0.2
RECLTD	122	CE	1,86,000	1450%	2.8
DELTACORP	175	CE	3,33,500	1350%	7.4
DELTACORP	190	CE	7,52,100	1208%	3.4
L&TFH	100	CE	2,14,176	1100%	0.1
ITC	287	CE	1,34,400	950%	2.4
ZEEL	255	CE	1,44,000	700%	1.7
NMDC	150	CE	2,21,100	633%	0.1

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CHAMBLFERT	230	PE	1,66,500	11000%	3.8
L&TFH	68	PE	3,12,340	3400%	4.1
DELTACORP	150	PE	4,94,500	2050%	5.3
DELTACORP	160	PE	4,89,900	1836%	8.1
UPL	570	PE	1,37,800	1667%	7.1
SAIL	62	PE	4,02,000	1575%	1.1
IDFC	55	PE	4,30,000	1333%	6.2
AXISBANK	730	PE	1,12,800	1243%	94.1
L&TFH	100	PE	1,87,404	950%	32.2
ASHOKLEY	147	PE	1,05,000	950%	7.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	23,310	82.8
RELIANCE	2,700	CE	12,715	43.8
TATAMOTORS	420	CE	7,106	15.2
SBIN	470	CE	6,863	12.5
RELIANCE	2,800	CE	6,567	22.0
TATASTEEL	900	CE	6,230	29.1
RELIANCE	2,640	CE	5,664	65.6
RELIANCE	2,620	CE	5,300	73.0
TATAMOTORS	430	CE	5,219	11.4
INFY	1,500	CE	5,149	31.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	8,834	89.7
RELIANCE	2,500	PE	8,611	48.7
TCS	3,300	PE	4,796	115.2
SBIN	460	PE	4,629	12.4
RELIANCE	2,400	PE	4,407	25.8
RELIANCE	2,560	PE	3,991	70.9
RELIANCE	2,580	PE	3,654	79.9
BAJFINANCE	5,400	PE	3,043	234.1
RELIANCE	2,540	PE	3,006	62.1
MARUTI	8,000	PE	2,841	123.2

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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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