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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	15,754	1,17,89,250	1,51,79,500	2.25	1.27	15930
PREVIOUS	15,744	1,12,89,050	1,31,36,100	-35.65	1.30	
% CHANGE	0.06%	4.43%	15.56%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and was range bound through the day.
- Nifty lost 28 points to close at 15752.
- OI concentration seen in 16500CE and 15000PE.
- Addition witnessed in 15700CE and in 15000PE.
- PCR OI stands at 1.27 compared to 1.30 in the previous trading session.
- Nifty to trade with a resistance of 15930.

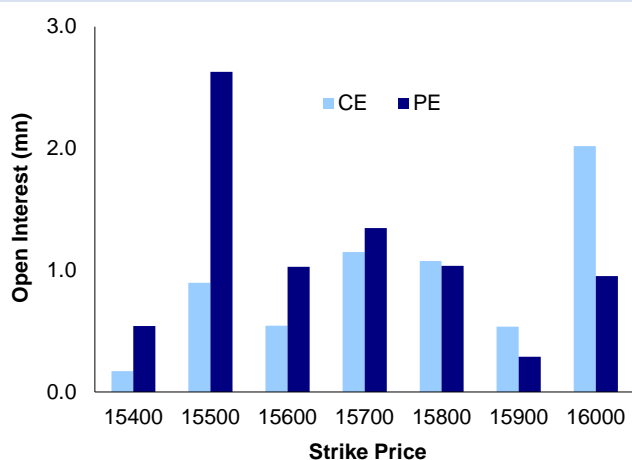
NIFTY LEVELS

15034 15341 15567 15794 15930 16096

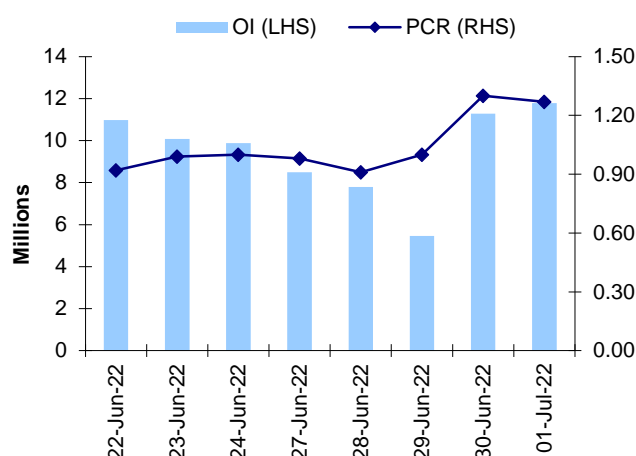
Stocks

- **Sector:** - FMCG stocks traded positive.
- Market wide open interest is 731,380Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ONGC	53.2%	7,98,49,000	-13.5%
PERSISTENT	16.4%	4,79,100	-2.6%
MANAPPURAM	11.3%	3,20,34,000	3.8%
COFORGE	11.2%	5,36,700	-1.4%
ABBOTINDIA	9.4%	40,040	1.8%
LTTS	9.3%	15,58,600	-1.5%
BOSCHLTD	8.9%	90,500	3.0%
COALINDIA	8.4%	3,52,84,200	-1.3%
FEDERALBNK	7.3%	7,63,60,000	3.8%
ASHOKLEY	7.1%	3,89,40,000	-1.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAUKRI	-4.3%	14,68,375	-0.9%
BPCL	-3.9%	1,25,40,600	3.2%
HDFCLIFE	-2.9%	2,12,46,500	2.8%
JKCEMENT	-2.7%	4,22,750	1.8%
DALBHARAT	-2.6%	11,77,000	3.4%
LT	-2.5%	1,17,94,500	0.9%
AMBUJACEM	-2.4%	4,72,41,000	1.3%
AUBANK	-2.2%	66,52,000	-2.2%
APOLLOTYRE	-2.2%	1,38,18,000	2.1%
PNB	-2.1%	21,60,96,000	1.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	3,78,41,671	9,21,200	2,409
ONGC	12,57,88,305	1,71,443	131
ITC	3,51,65,665	98,428	284
TITAN	40,64,801	77,300	1,946
HDFCBANK	57,36,226	77,225	1,354
ICICIBANK	98,84,899	69,250	704
HDFC	27,76,869	60,473	2,211
TATAMOTORS	1,47,25,989	59,980	413
TCS	15,02,879	49,304	3,315

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	150	CE	1.7	130	1,48,45,600
ONGC	160	CE	0.8	130	1,46,76,200
ONGC	140	CE	3.5	130	1,44,76,000
ONGC	155	CE	1.2	130	1,22,69,950
ITC	300	CE	3.1	285	1,22,40,000
RELIANCE	2,600	CE	31.6	2,412	51,23,500
ITC	280	CE	10.3	285	1,05,79,200
ONGC	145	CE	2.4	130	89,16,600
DRREDDY	4,400	CE	103.9	4,354	1,89,250
RELIANCE	2,500	CE	60.8	2,412	39,44,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,000	PE	7.4	2,169	2,96,000
M&M	1,000	PE	10.6	1,094	9,66,700
ACC	2,100	PE	15.1	2,169	1,89,000
RELIANCE	2,300	PE	55.9	2,412	22,92,000
ITC	260	PE	1.3	285	54,36,800
SBIN	460	PE	9.9	469	34,81,500
ONGC	130	PE	7.2	130	43,04,300
AMBUJACEM	360	PE	3.0	368	24,17,400
TATAMOTORS	400	PE	11.5	414	32,17,650
ITC	270	PE	2.5	285	47,04,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	325	CE	9,69,600	30200%	0.5
RELIANCE	2,420	CE	3,64,500	24200%	96.9
RELIANCE	2,380	CE	1,88,000	18700%	118.3
ONGC	125	CE	3,50,350	9000%	10.2
SUNTV	440	CE	1,66,500	5450%	10.6
VEDL	218	CE	1,53,450	4850%	11.4
SBILIFE	1,120	CE	3,32,250	3927%	20.8
ONGC	132	CE	14,74,550	3092%	6.2
RELIANCE	2,440	CE	6,35,000	3075%	87.0
IOC	74	CE	3,02,250	3000%	2.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ONGC	110	PE	29,26,000	25233%	1.5
ITC	277	PE	5,76,000	8900%	4.4
POWERGRID	180	PE	1,78,200	6500%	0.5
ONGC	100	PE	14,16,800	4500%	0.6
VEDL	140	PE	1,95,300	4100%	0.5
ABCAPITAL	75	PE	1,83,600	3300%	0.6
COALINDIA	177	PE	1,30,200	3000%	5.2
COALINDIA	140	PE	1,21,800	2800%	0.2
GAIL	132	PE	1,76,900	2800%	4.8
NTPC	134	PE	1,59,600	2700%	1.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	1,04,428	31.6
RELIANCE	2,500	CE	99,574	60.8
RELIANCE	2,700	CE	63,226	16.3
RELIANCE	2,400	CE	51,993	107.2
RELIANCE	2,800	CE	37,130	9.1
RELIANCE	2,460	CE	28,649	77.9
RELIANCE	2,440	CE	25,587	87.0
RELIANCE	2,540	CE	22,862	46.9
RELIANCE	2,560	CE	20,874	41.1
ITC	280	CE	19,688	10.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	1,05,233	93.1
RELIANCE	2,300	PE	89,456	55.9
RELIANCE	2,200	PE	63,467	32.3
RELIANCE	2,500	PE	37,727	146.4
RELIANCE	2,000	PE	32,324	9.8
RELIANCE	2,100	PE	31,841	18.2
RELIANCE	2,360	PE	18,256	76.1
RELIANCE	2,440	PE	17,773	113.4
RELIANCE	2,380	PE	15,697	84.2
RELIANCE	2,420	PE	15,366	103.1

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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