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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	15,990	1,24,83,900	1,56,79,250	1.45	1.28	<b>15930</b>
PREVIOUS	15,776	1,23,51,500	1,33,16,050	-33.95	1.25	
% CHANGE	1.36%	1.07%	17.75%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and gained though the day.
- Nifty added 178 points to close at 15989.
- OI concentration seen in 16500CE and 15000PE.
- Addition witnessed in 16000PE and reduction in 15900CE.
- PCR OI stands at 1.28 compared to 1.25 in the previous trading session.
- Nifty to trade with a resistance of 15930.

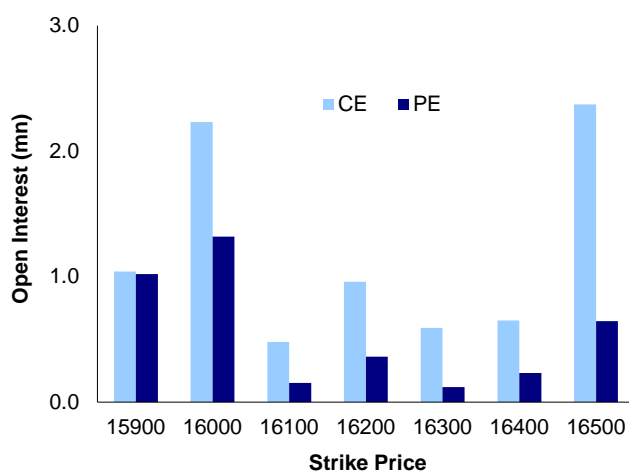
### NIFTY LEVELS

15034    15341    15567    15794    15930    16096

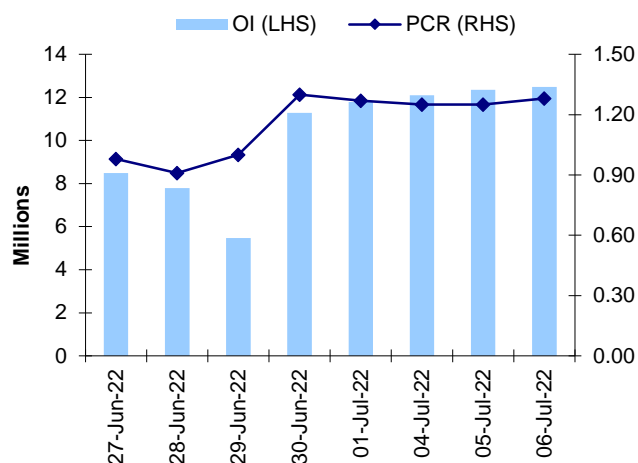
### Stocks

- **Sector:** - FMCG and Auto stocks traded positive.
- Market wide open interest is 1,025,761Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABB	20.6%	6,20,500	6.4%
INDIAMART	20.5%	3,19,650	0.7%
ABBOTINDIA	12.5%	46,400	3.0%
CONCOR	11.0%	75,52,000	4.2%
CUMMINSIND	10.7%	19,54,200	3.2%
IOC	10.7%	7,88,58,000	-1.4%
GUJGASLTD	9.9%	38,83,750	4.5%
M&MFIN	8.6%	2,48,04,000	4.2%
ONGC	7.5%	8,99,74,500	-5.1%
PERSISTENT	7.2%	5,34,750	3.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GODREJCP	-7.5%	77,62,000	5.7%
AUBANK	-6.7%	62,10,000	4.5%
DIXON	-5.9%	5,80,500	4.1%
NAVINFLUOR	-5.7%	3,96,900	0.7%
DALBHARAT	-5.0%	11,94,000	6.1%
ALKEM	-5.0%	2,12,800	0.9%
COROMANDEL	-4.5%	15,11,300	3.1%
BAJAJ-AUTO	-4.3%	22,74,000	2.5%
FEDERALBNK	-4.3%	7,11,40,000	1.1%
NTPC	-4.0%	6,93,23,400	-1.3%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,10,50,026	2,66,372	2,412
HINDUNILVR	47,70,394	1,17,661	2,498
HDFCBANK	75,24,539	1,02,746	1,371
KOTAKBANK	55,72,949	94,146	1,705
ICICIBANK	1,21,63,533	88,391	726
MARUTI	9,76,098	83,433	8,630
HDFC	34,15,023	75,790	2,230
HINDALCO	2,23,17,536	74,646	341
ONGC	5,90,92,334	71,558	121

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	300	CE	2.2	289	2,70,43,200
ONGC	140	CE	1.0	121	2,03,81,900
ONGC	150	CE	0.6	121	1,77,56,200
POWERGRID	220	CE	1.5	211	1,10,80,800
COALINDIA	200	CE	0.7	181	59,85,000
ONGC	160	CE	0.3	121	1,38,75,400
ONGC	130	CE	2.4	121	1,27,82,000
M&M	1,100	CE	26.7	1,092	18,62,700
ONGC	135	CE	1.5	121	1,16,80,900
ITC	290	CE	5.8	289	1,16,73,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	PE	5.0	121	74,61,300
AMBUJACEM	360	PE	1.0	370	36,45,000
IBULHSGFIN	80	PE	1.5	94	24,60,000
M&M	1,000	PE	6.8	1,092	9,31,700
AMBUJACEM	365	PE	1.8	370	29,44,800
TATAMOTORS	400	PE	8.3	418	37,37,775
SBIN	460	PE	4.7	480	35,94,000
ITC	270	PE	1.2	289	54,62,400
ITC	280	PE	2.9	289	53,95,200
ITC	260	PE	0.6	289	52,86,400

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CONCOR	750	CE	1,02,000	10100%	2.1
ONGC	110	CE	1,88,650	2350%	13.1
CONCOR	680	CE	1,64,000	1950%	13.3
CONCOR	660	CE	1,62,000	1373%	20.7
INDIGO	1,680	CE	1,16,400	1337%	61.7
VEDL	205	CE	1,67,400	1250%	17.0
M&MFIN	205	CE	2,68,000	738%	2.0
IDFC	59	CE	2,50,000	733%	0.4
JUBLFOOD	660	CE	1,20,000	700%	1.8
ONGC	122	CE	10,93,400	689%	5.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BALRAMCHIN	310	PE	1,20,000	7400%	3.7
HINDUNILVR	2,460	PE	1,55,700	5090%	41.7
HINDUNILVR	2,440	PE	1,33,800	1493%	35.5
GODREJCP	850	PE	1,26,000	1300%	16.3
BAJFINANCE	5,800	PE	1,48,500	497%	143.4
M&MFIN	190	PE	1,92,000	433%	9.1
PFC	102	PE	1,98,400	433%	1.0
SAIL	61	PE	1,20,000	400%	0.8
FSL	85	PE	3,95,200	347%	0.7
HINDUNILVR	2,500	PE	1,42,200	305%	58.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	23,649	44.7
RELIANCE	2,400	CE	21,447	88.5
RELIANCE	2,600	CE	17,555	20.1
BAJFINANCE	6,000	CE	17,406	157.7
HINDUNILVR	2,500	CE	14,857	58.4
BAJFINANCE	5,800	CE	14,648	261.5
ITC	300	CE	11,454	2.2
BAJFINANCE	5,900	CE	11,447	204.9
ASIANPAINT	2,900	CE	11,221	69.0
RELIANCE	2,440	CE	11,133	68.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	23,379	69.6
RELIANCE	2,300	PE	12,672	34.5
RELIANCE	2,200	PE	11,715	16.2
TATASTEEL	840	PE	9,113	24.2
BAJFINANCE	5,800	PE	8,171	143.4
BAJFINANCE	5,700	PE	8,077	107.2
ONGC	120	PE	7,526	5.0
TCS	3,200	PE	7,022	65.7
RELIANCE	2,100	PE	6,997	7.6
RELIANCE	2,360	PE	6,890	53.2

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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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