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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	15,766	1,09,64,950	1,36,84,950	-7.75	1.18	<b>16000</b>
PREVIOUS	16,219	1,14,36,150	1,29,47,200	18.35	1.30	
% CHANGE	-2.79%	-4.12%	5.70%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-down and tested 15700 levels.
- Nifty lost 427 points to close at 15774.
- OI concentration seen in 17000CE and 15500PE.
- Addition witnessed in 15800CE and Reduction in 16000PE.
- PCR OI stands at 1.18 compared to 1.30 in the previous trading session.
- Nifty to trade with a resistance of 16000.

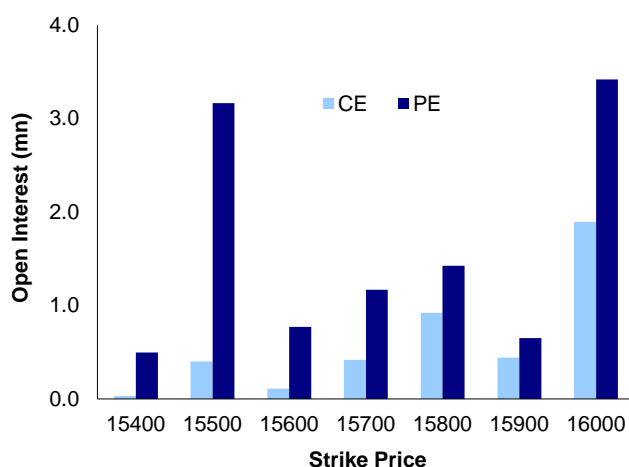
### NIFTY LEVELS

15530    15774    16005    16183    16384    16550

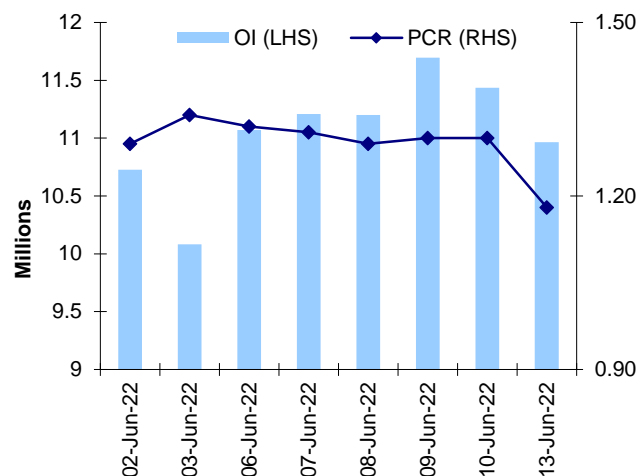
### Stocks

- **Sector:-** Infra and Cement to remain weak.
- Market wide open interest is 988,162Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHARATFORG	11.1%	73,32,000	-2.6%
CROMPTON	7.5%	32,26,500	-3.9%
ALKEM	6.7%	2,33,400	-1.3%
INDUSINDBK	6.4%	2,62,56,600	-5.2%
CUMMINSIND	5.1%	13,74,000	-0.5%
ICICIBANK	4.7%	8,91,92,125	-4.4%
AUBANK	4.6%	62,03,000	-2.5%
HONAUT	4.1%	13,095	2.3%
METROPOLIS	3.6%	10,00,400	-5.4%
NMDC	3.4%	5,34,79,400	-4.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ONGC	-8.1%	4,54,95,450	-3.1%
BSOFT	-7.3%	36,17,900	-5.4%
BAJAJFINSV	-6.6%	10,30,150	-7.1%
HAL	-5.2%	19,24,700	-2.0%
BAJAJ-AUTO	-5.1%	26,46,750	0.0%
APOLLOTYRE	-4.7%	1,27,84,500	-5.4%
ATUL	-4.7%	86,700	-1.9%
COALINDIA	-4.7%	3,11,76,600	-3.8%
ASTRAL	-4.3%	7,69,175	-0.7%
M&M	-4.3%	1,43,69,600	-3.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	81,31,998	2,15,197	2,663
ICICIBANK	1,66,22,521	1,14,413	688
TCS	30,30,921	97,978	3,220
TATASTEEL	82,23,575	82,149	992
HDFC	37,00,786	78,266	2,128
HDFCBANK	54,46,286	71,811	1,327
TATAMOTORS	1,74,42,641	71,520	407
SBIN	1,34,26,836	59,893	446
HINDALCO	1,22,69,608	45,017	366

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	165	CE	1.7	160	2,73,73,500
ONGC	160	CE	3.6	160	2,19,95,050
ONGC	170	CE	0.9	160	2,05,12,800
NTPC	160	CE	0.6	149	2,35,75,200
COALINDIA	210	CE	0.8	191	89,62,800
COALINDIA	200	CE	2.6	191	63,63,000
TATASTEEL	1,100	CE	6.0	944	53,70,725
BAJAJ-AUTO	4,000	CE	33.4	3,734	4,49,500
ITC	300	CE	0.5	265	1,50,52,800
IOC	120	CE	1.1	114	79,62,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,100	PE	28.6	2,126	6,73,750
ONGC	160	PE	3.9	160	66,25,850
COALINDIA	180	PE	2.0	191	33,55,800
COALINDIA	190	PE	5.2	191	29,52,600
ONGC	150	PE	1.2	160	36,88,300
M&M	1,000	PE	25.2	1,007	12,13,100
M&M	900	PE	4.2	1,007	11,31,200
AMBUJACEM	360	PE	2.5	364	43,24,500
ONGC	155	PE	2.1	160	29,41,400
IBULHSGFIN	100	PE	4.2	105	22,59,900

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	90	CE	42,42,700	146200%	5.2
RBLBANK	92	CE	12,93,400	44500%	4.4
GUJGASLTD	460	CE	2,60,000	20700%	10.8
RBLBANK	95	CE	52,40,300	3309%	3.5
GUJGASLTD	470	CE	4,11,250	2431%	7.8
RBLBANK	97	CE	12,18,000	1900%	2.9
PFC	106	CE	2,35,600	1800%	2.2
CHAMBLFERT	320	CE	1,42,500	1483%	15.3
RBLBANK	100	CE	1,05,50,200	1373%	2.4
KOTAKBANK	1,740	CE	1,04,800	1210%	47.4

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	82	PE	4,06,000	6900%	4.2
RBLBANK	75	PE	33,20,500	1635%	2.2
GLENMARK	300	PE	1,08,100	1467%	1.0
FSL	85	PE	2,28,800	1157%	0.6
GLENMARK	340	PE	1,71,350	1046%	4.3
RBLBANK	85	PE	20,70,600	950%	5.2
ABFRL	200	PE	1,27,400	880%	1.0
BHEL	41	PE	3,04,500	867%	0.3
RBLBANK	87	PE	6,64,100	816%	6.2
BANDHANBNK	260	PE	8,15,400	427%	2.4

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	30,950	52.9
RELIANCE	2,800	CE	27,793	24.2
RELIANCE	2,660	CE	16,153	71.9
RBLBANK	100	CE	15,803	2.4
RELIANCE	2,900	CE	15,334	10.8
TATASTEEL	1,000	CE	13,166	18.2
RELIANCE	3,000	CE	12,121	5.4
RBLBANK	110	CE	11,477	1.0
RELIANCE	2,640	CE	11,451	82.4
RELIANCE	2,740	CE	10,172	38.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	21,386	46.8
RBLBANK	90	PE	15,696	7.5
RELIANCE	2,640	PE	12,143	61.9
RELIANCE	2,500	PE	10,680	23.2
RBLBANK	80	PE	8,308	3.3
TCS	3,200	PE	7,734	63.4
RELIANCE	2,620	PE	7,730	54.3
RBLBANK	100	PE	7,676	14.6
TATAMOTORS	400	PE	7,459	12.5
BAJFINANCE	5,300	PE	7,352	172.1

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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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