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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	15,737	1,07,24,850	1,20,89,400	5.45	1.15	16000
PREVIOUS	15,766	1,09,64,950	1,36,84,950	-7.75	1.18	
% CHANGE	-0.18%	-2.19%	-11.66%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and remained range bound through the trading session.
- Nifty lost 42 points to close at 15732.
- OI concentration seen in 17000CE and 15500PE.
- Addition witnessed in 15700CE and Reduction in 16000PE.
- PCR OI stands at 1.15 compared to 1.18 in the previous trading session.
- Nifty to trade with a resistance of 16000.

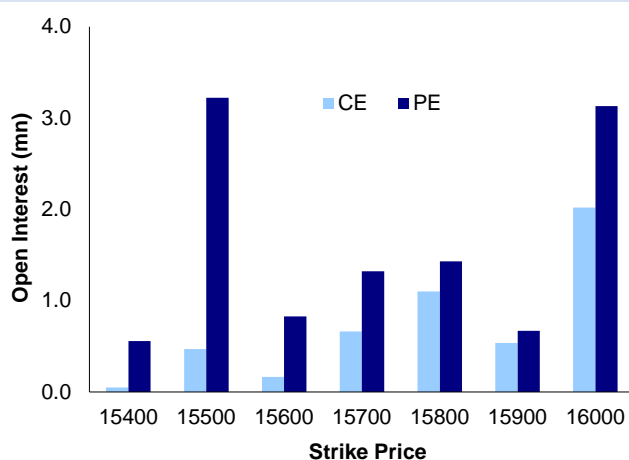
NIFTY LEVELS

15530 15774 16005 16183 16384 16550

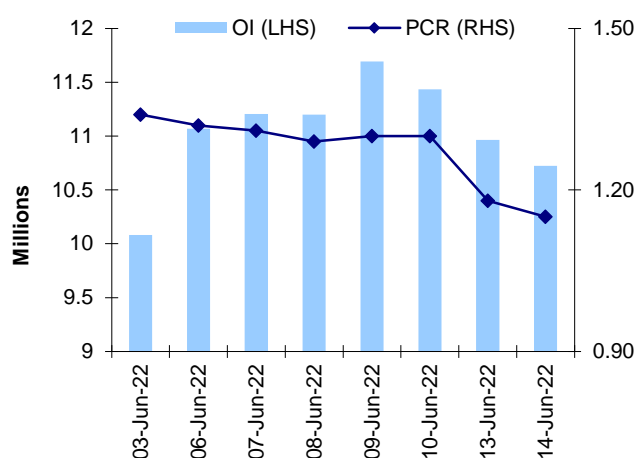
Stocks

- **Sector:-** Oil & Gas stocks trended lower.
- Market wide open interest is 1,031,098Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CROMPTON	16.9%	37,71,200	-3.1%
BAJAJ-AUTO	16.0%	30,71,000	-5.1%
IBULHSGFIN	9.7%	4,22,07,000	-3.2%
GSPL	9.3%	29,44,400	0.6%
HONAUT	8.5%	14,205	-1.2%
CHAMBLFERT	7.6%	35,44,500	-3.1%
POLYCAB	7.5%	7,48,800	-3.6%
LICHSGFIN	7.5%	2,05,08,000	-1.6%
AMBUJACEM	7.1%	6,23,94,000	-0.9%
NATIONALUM	6.1%	5,64,95,250	-3.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAVINFLUOR	-9.0%	3,14,550	-0.6%
ONGC	-7.3%	4,21,76,750	-2.3%
NAM-INDIA	-6.6%	27,92,000	1.7%
HAVELLS	-6.3%	54,56,500	2.7%
ICICIGI	-6.2%	36,57,550	2.9%
AUROPHARMA	-5.0%	1,49,45,750	3.7%
BSOFT	-4.8%	34,45,000	3.2%
JKCEMENT	-4.6%	4,11,625	1.5%
HAL	-4.4%	18,40,150	1.6%
CHOLAFIN	-3.2%	81,76,250	1.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	67,90,653	1,79,101	2,628
ADANIANT	65,15,102	1,40,846	2,196
ICICIBANK	1,33,48,598	91,862	686
TCS	26,11,493	84,014	3,211
TATAMOTORS	1,96,26,627	79,587	405
HDFCBANK	59,35,178	78,109	1,312
TATASTEEL	77,20,260	77,293	996
HDFC	36,31,959	76,660	2,110
BAJAJ-AUTO	17,33,394	64,762	3,682

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	165	CE	1.0	156	2,71,69,450
ONGC	160	CE	2.1	156	2,20,56,650
ONGC	170	CE	0.6	156	2,11,82,700
NTPC	160	CE	0.7	152	2,29,71,000
COALINDIA	200	CE	2.6	192	63,92,400
BAJAJ-AUTO	4,000	CE	11.7	3,514	5,74,750
BAJAJ-AUTO	3,900	CE	18.0	3,514	5,57,750
TATASTEEL	1,100	CE	5.4	947	52,75,100
IOC	120	CE	0.7	111	89,37,500
RELIANCE	2,800	CE	20.1	2,634	40,02,250

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,300	PE	18.1	2,560	13,38,000
ACC	2,100	PE	30.7	2,122	6,69,750
ONGC	160	PE	5.7	156	42,85,050
IBULHSGFIN	90	PE	2.5	102	32,27,100
COALINDIA	190	PE	4.4	192	26,50,200
M&M	1,000	PE	19.0	1,018	12,70,500
BAJAJ-AUTO	3,500	PE	112.3	3,514	2,41,250
ONGC	150	PE	1.7	156	34,26,500
IBULHSGFIN	100	PE	5.4	102	26,10,200
AMBUJACEM	370	PE	11.8	359	47,40,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	90	CE	5,17,700	1988%	13.9
IBULHSGFIN	95	CE	7,56,400	1777%	10.1
HINDPETRO	220	CE	9,72,000	778%	5.0
IOC	112	CE	3,51,000	671%	2.6
NBCC	31	CE	1,80,000	650%	0.9
IBULHSGFIN	100	CE	24,18,000	636%	6.9
ABFRL	245	CE	1,35,200	550%	8.6
FSL	100	CE	5,48,600	441%	4.7
HINDPETRO	215	CE	1,89,000	438%	7.2
RECLTD	112	CE	2,16,000	414%	3.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
POWERGRID	175	PE	1,38,658	2500%	0.2
PFC	98	PE	1,17,800	1800%	1.1
RECLTD	100	PE	42,96,000	1202%	0.8
HINDPETRO	180	PE	1,62,000	1100%	0.6
HINDPETRO	190	PE	5,34,600	725%	1.2
PFC	97	PE	1,79,800	625%	0.9
RECLTD	90	PE	2,52,000	600%	0.4
FSL	80	PE	3,77,000	559%	0.7
FSL	85	PE	14,58,600	538%	1.1
BAJAJ-AUTO	3,000	PE	1,31,000	509%	10.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	26,352	42.9
RELIANCE	2,800	CE	17,480	20.1
TATASTEEL	1,000	CE	16,259	18.0
ADANIANT	2,200	CE	13,921	88.9
ADANIANT	2,300	CE	12,843	49.0
RELIANCE	2,660	CE	11,974	59.1
RELIANCE	2,640	CE	11,075	68.6
BAJFINANCE	5,400	CE	11,008	172.7
INFY	1,500	CE	10,852	14.4
BAJAJ-AUTO	3,900	CE	9,936	18.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	17,810	56.1
RELIANCE	2,640	PE	9,971	73.6
ASIANPAINT	2,600	PE	9,023	57.1
IBULHSGFIN	90	PE	8,568	2.5
BAJAJ-AUTO	3,500	PE	8,479	112.3
RELIANCE	2,500	PE	7,878	27.9
RELIANCE	2,620	PE	7,807	64.5
ADANIANT	2,100	PE	7,591	54.1
TATAMOTORS	400	PE	7,448	11.5
IBULHSGFIN	100	PE	7,408	5.4

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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