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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	15,319	1,06,83,950	1,76,52,500	26.25	1.03	<b>15700</b>
PREVIOUS	15,349	1,10,17,800	1,92,72,050	-11.45	1.07	
% CHANGE	-0.19%	-3.03%	-8.40%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a negative note and had a volatile trading session.
- Nifty lost 67 points to close at 15293.
- OI concentration seen in 16000CE and 15500PE.
- Activity witnessed in 15300 strike.
- PCR OI stands at 1.03 compared to 1.07 in the previous trading session.
- Nifty to trade with a resistance of 15700.

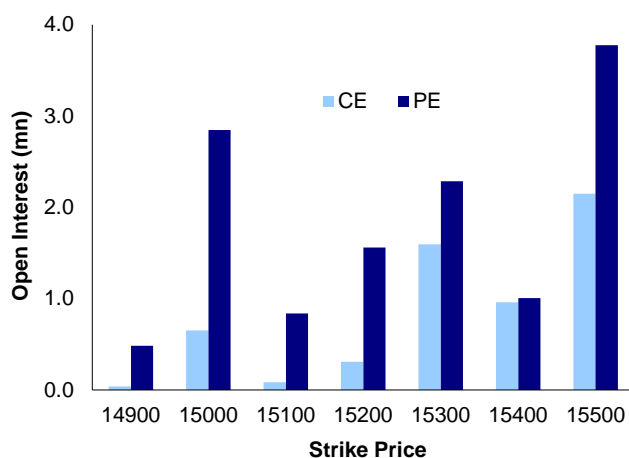
### NIFTY LEVELS

15044    15174    15480    15700    15826    16005

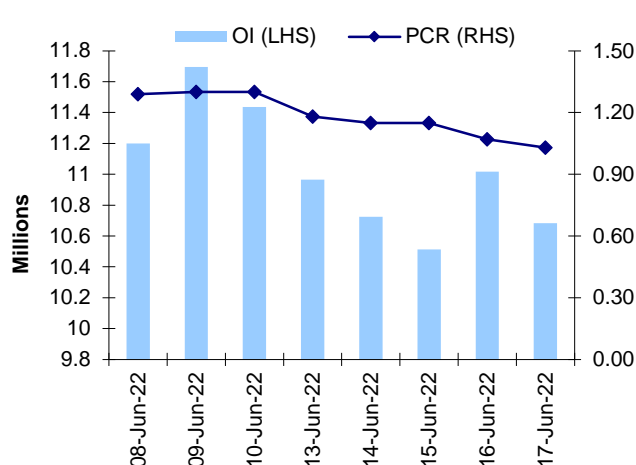
### Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide open interest is 897,741Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HAL	22.9%	20,86,200	5.7%
MPHASIS	9.7%	18,92,800	-5.0%
ESCORTS	9.4%	25,22,850	-3.8%
BSOFT	8.6%	36,17,900	-3.7%
PETRONET	7.6%	2,97,81,000	-4.8%
HONAUT	7.6%	17,190	-0.2%
LAURUSLABS	5.6%	69,23,700	-4.9%
CHOLAFIN	5.3%	89,82,500	2.4%
ACC	5.2%	36,01,000	-1.4%
GODREJCP	5.2%	76,19,500	-2.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GUJGASLTD	-17.7%	50,27,500	-2.8%
CROMPTON	-8.5%	34,64,400	1.7%
DELTACORP	-7.8%	1,50,35,100	12.4%
GNFC	-7.3%	28,41,800	1.2%
M&M	-5.7%	1,29,52,100	-0.8%
ASTRAL	-4.9%	6,62,750	-0.1%
DRREDDY	-4.5%	18,59,250	-3.3%
IBULHSGFIN	-4.3%	3,70,74,700	-1.1%
INTELLECT	-4.0%	8,61,750	3.9%
AARTIIND	-3.7%	38,91,300	-0.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,12,86,988	2,92,606	2,590
TCS	52,40,434	1,60,917	3,089
TITAN	60,66,708	1,18,541	1,936
ICICIBANK	1,63,35,613	1,11,551	687
TATASTEEL	1,21,29,026	1,10,657	907
HDFC	50,09,613	1,02,527	2,053
MARUTI	13,17,656	1,01,704	7,688
TATAMOTORS	2,48,24,899	96,472	389
HDFCBANK	73,61,961	94,423	1,290

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	165	CE	0.2	142	2,83,20,600
ONGC	160	CE	0.4	142	2,33,69,500
ONGC	170	CE	0.2	142	1,89,76,650
COALINDIA	200	CE	0.6	182	71,02,200
BAJAJ-AUTO	4,000	CE	5.4	3,491	5,31,750
ONGC	155	CE	0.7	142	77,61,600
TATASTEEL	1,100	CE	1.9	907	48,76,875
BPCL	320	CE	1.9	302	27,84,600
BAJAJ-AUTO	3,900	CE	8.3	3,491	4,96,250
RELIANCE	2,800	CE	9.4	2,592	39,02,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,300	PE	23.0	2,476	11,79,600
ACC	2,100	PE	46.9	2,062	6,59,750
BPCL	300	PE	8.2	302	13,60,800
HEROMOTOCO	2,200	PE	11.8	2,476	3,09,600
AMBUJACEM	360	PE	4.5	359	45,40,500
COALINDIA	180	PE	3.7	182	23,73,000
M&M	900	PE	4.0	995	9,13,500
HEROMOTOCO	2,400	PE	39.9	2,476	2,59,200
ACC	2,000	PE	11.3	2,062	2,10,750
ONGC	140	PE	3.4	142	24,67,850

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
UPL	670	CE	3,04,200	23300%	16.1
PETRONET	205	CE	2,79,000	9200%	4.0
LICHSGFIN	305	CE	1,08,000	5300%	10.4
NTPC	142	CE	1,19,700	2000%	2.9
TECHM	960	CE	1,08,000	1536%	32.7
NBCC	28	CE	1,92,000	1500%	1.7
TITAN	1,950	CE	1,87,125	1459%	55.9
WIPRO	410	CE	8,52,800	1111%	10.5
VEDL	268	CE	2,85,200	1050%	9.0
POWERGRID	212	CE	1,22,659	1050%	4.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	330	PE	2,00,000	4067%	1.1
NATIONALUM	62	PE	1,02,000	2300%	0.4
HINDALCO	270	PE	1,33,300	1671%	1.3
WIPRO	360	PE	5,56,000	1411%	2.2
TITAN	1,600	PE	1,05,375	981%	4.7
MCDOWELL-N	680	PE	1,16,250	830%	5.2
ICICIBANK	610	PE	5,30,750	704%	1.5
TITAN	1,700	PE	1,44,000	611%	8.9
POWERGRID	202	PE	1,01,327	533%	1.4
HINDALCO	290	PE	3,16,050	407%	2.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	45,346	57.7
RELIANCE	2,700	CE	28,895	22.2
TCS	3,100	CE	18,319	63.8
RELIANCE	2,800	CE	17,297	9.4
BAJFINANCE	5,400	CE	15,574	169.3
BAJFINANCE	5,500	CE	15,313	118.9
TCS	3,200	CE	14,758	25.8
RELIANCE	2,620	CE	14,476	47.8
MARUTI	8,000	CE	14,186	76.5
INFY	1,400	CE	13,489	26.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	900	PE	20,354	28.1
RELIANCE	2,600	PE	16,937	65.3
RELIANCE	2,500	PE	15,155	30.0
WIPRO	400	PE	15,023	9.5
TCS	3,000	PE	13,029	32.3
TITAN	1,900	PE	12,266	43.4
RELIANCE	2,580	PE	11,620	56.9
MARUTI	7,700	PE	10,816	173.7
RELIANCE	2,560	PE	10,354	48.4
WIPRO	410	PE	9,727	13.6

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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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