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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	15,348	1,01,82,950	1,12,74,800	-2.35	1.03	<b>15700</b>
PREVIOUS	15,319	1,06,83,950	1,76,52,500	26.25	1.03	
% CHANGE	0.19%	-4.69%	-36.13%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and remained range bound through the day.
- Nifty added 56 points to close at 15350.
- OI concentration seen in 16000CE and 15500PE.
- Addition witnessed in 15500CE and 15200PE.
- PCR OI stands at 1.03 compared to 1.03 in the previous trading session.
- Nifty to trade with a resistance of 15700.

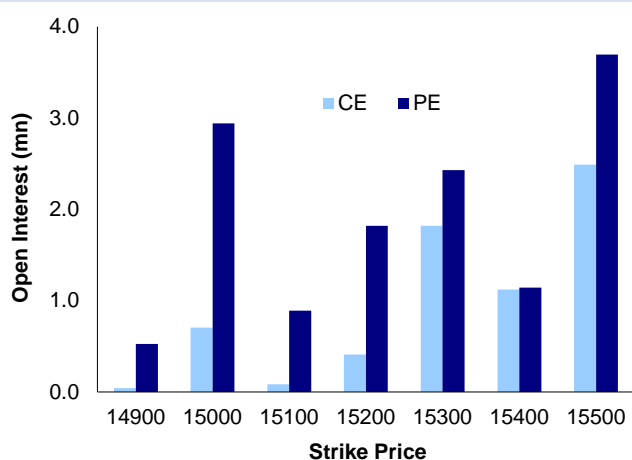
### NIFTY LEVELS

15044    15174    15480    15700    15826    16005

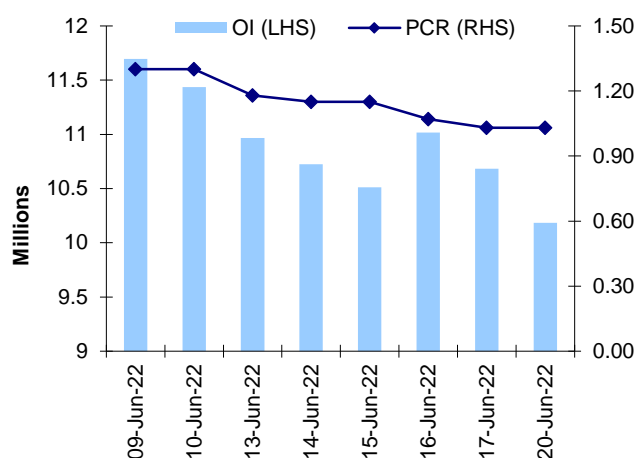
### Stocks

- **Sector:-** FMCG stocks traded positive.
- Market wide open interest is 952,811Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GMRINFRA	17.9%	12,29,85,000	-2.2%
GNFC	16.8%	33,18,900	-10.6%
CHAMBLFERT	16.0%	39,55,500	-6.7%
APOLLOTYRE	12.7%	1,61,02,500	0.5%
GAIL	9.3%	3,02,86,500	-5.6%
AUBANK	7.1%	83,73,000	-1.5%
HINDPETRO	6.6%	2,17,32,300	0.5%
PVR	6.0%	20,74,072	-0.4%
COALINDIA	5.6%	3,61,45,200	-3.2%
HAL	5.2%	21,94,975	-9.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CROMPTON	-8.6%	31,39,700	1.7%
INDIAMART	-7.0%	2,73,300	-4.1%
COFORGE	-6.8%	5,80,000	-0.2%
ASHOKLEY	-5.5%	3,55,83,500	1.1%
IPCALAB	-5.4%	8,18,700	1.2%
BSOFT	-4.5%	34,55,400	-2.5%
GUJGASLTD	-4.3%	48,10,000	1.8%
IGL	-4.2%	1,15,37,625	0.8%
RBLBANK	-4.1%	5,19,56,100	-5.2%
POLYCAB	-3.8%	7,13,700	-2.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	55,68,825	1,42,170	2,543
HDFC	58,45,204	1,23,424	2,135
TATASTEEL	1,39,86,689	1,20,491	861
HDFCBANK	79,68,420	1,04,639	1,322
TATAPOWER	4,60,07,687	90,843	195
MARUTI	10,43,423	80,368	7,661
ICICIBANK	1,09,81,042	75,086	686
HINDALCO	2,06,46,347	65,526	322
TATAMOTORS	1,70,49,013	65,247	383

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	0.2	135	2,33,15,600
COALINDIA	200	CE	0.3	176	68,33,400
ONGC	155	CE	0.3	135	72,53,400
ONGC	150	CE	0.6	135	67,76,000
RELIANCE	2,800	CE	4.8	2,541	36,08,250
TATASTEEL	1,100	CE	1.0	864	42,03,250
ULTRACEMCO	6,000	CE	8.0	5,347	4,56,300
ASIANPAINT	3,000	CE	4.4	2,668	8,28,150
ACC	2,200	CE	2.2	2,066	4,95,000
ITC	275	CE	0.9	264	1,23,64,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AMBUJACEM	360	PE	5.2	358	45,03,000
HEROMOTOCO	2,400	PE	40.0	2,457	2,78,400
ACC	2,000	PE	9.4	2,066	2,26,500
RELIANCE	2,500	PE	39.2	2,541	13,61,500
WIPRO	400	PE	5.1	416	18,68,800
COALINDIA	180	PE	6.5	176	19,02,600
COALINDIA	170	PE	2.2	176	18,52,200
ITC	250	PE	1.0	264	47,68,000
SBIN	400	PE	2.0	436	33,48,000
BPCL	300	PE	9.3	296	7,59,600

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VEDL	240	CE	14,50,800	93500%	6.5
VEDL	248	CE	2,30,950	14800%	4.2
VEDL	220	CE	2,23,200	14300%	17.0
BHEL	43	CE	22,89,000	10800%	0.9
HINDCOPPER	85	CE	4,60,100	10600%	2.7
TATAPOWER	190	CE	7,42,500	7233%	9.8
GNFC	560	CE	5,78,500	6257%	13.1
TATAPOWER	195	CE	10,09,125	5880%	6.8
SAIL	66	CE	7,41,000	5100%	1.7
ONGC	137	CE	7,39,200	4700%	3.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VEDL	228	PE	2,21,650	14200%	9.3
HINDCOPPER	70	PE	3,74,100	8600%	0.5
NMDC	92	PE	5,05,850	7450%	0.6
GAIL	127	PE	2,74,500	4400%	2.5
POWERGRID	197	PE	1,49,324	2700%	1.1
BANDHANBNK	220	PE	1,27,800	2267%	1.2
ZEEL	160	PE	2,82,000	1780%	0.7
FSL	87	PE	2,86,000	1275%	1.5
NATIONALUM	60	PE	6,80,000	1131%	0.5
NTPC	132	PE	1,19,700	950%	1.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	36,827	29.7
RELIANCE	2,700	CE	26,333	10.4
TATASTEEL	900	CE	22,976	12.6
RELIANCE	2,800	CE	21,379	4.8
TATASTEEL	880	CE	17,377	19.3
RELIANCE	2,660	CE	15,121	15.4
INFY	1,400	CE	13,806	39.7
TCS	3,100	CE	13,725	68.4
RELIANCE	2,560	CE	13,624	45.7
BAJFINANCE	5,500	CE	13,274	120.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	22,150	39.2
TATASTEEL	860	PE	16,992	25.3
TATASTEEL	840	PE	13,926	18.4
TATASTEEL	800	PE	12,069	9.1
VEDL	220	PE	11,893	6.4
VEDL	230	PE	11,695	9.7
RELIANCE	2,600	PE	11,487	88.8
RELIANCE	2,540	PE	11,454	55.1
RELIANCE	2,560	PE	9,932	65.6
HDFCBANK	1,300	PE	9,785	15.9

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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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