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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	15,638	97,62,450	1,29,08,500	0.4	1.07	<b>15700</b>
PREVIOUS	15,348	1,01,82,950	1,12,74,800	-2.35	1.03	
% CHANGE	1.89%	-4.13%	14.49%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and continued to gain through the day.
- Nifty added 288 points to close at 15638.
- OI concentration seen in 16000CE and 15500PE.
- Addition witnessed in 15600PE and Reduction in 15500CE.
- PCR OI stands at 1.07 compared to 1.03 in the previous trading session.
- Nifty to trade with a resistance of 15700.

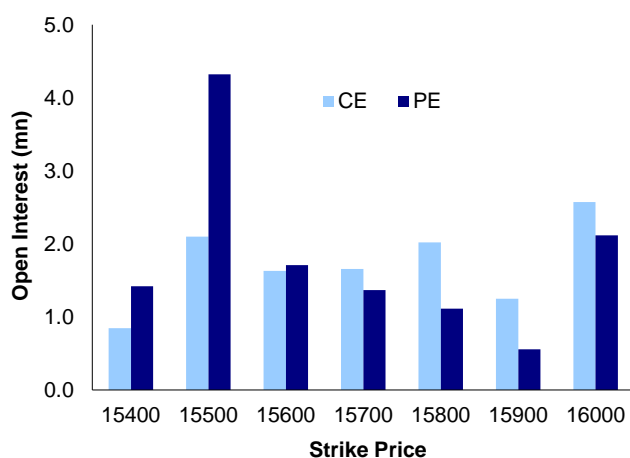
### NIFTY LEVELS

15044    15174    15480    15700    15826    16005

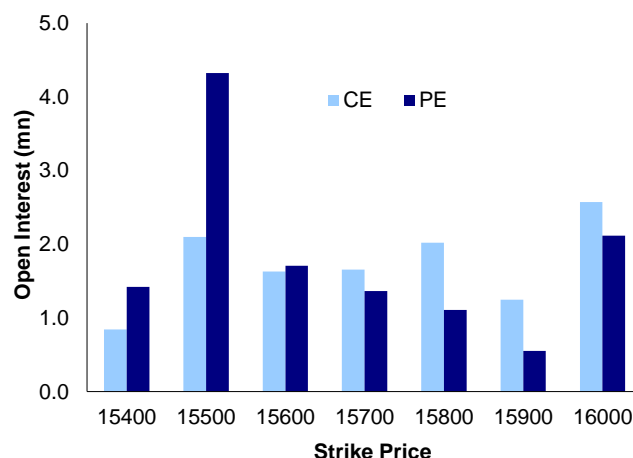
### Stocks

- **Sector:** - Metal and IT stocks traded positive.
- Market wide open interest is 1,021,723Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IDFCFIRSTB	23.3%	27,87,52,800	1.8%
NAVINFLUOR	18.8%	5,10,075	5.0%
NTPC	8.4%	7,69,10,100	2.0%
DELTACORP	7.6%	1,56,72,200	2.4%
MFSL	7.6%	18,46,000	3.3%
MARUTI	5.9%	37,05,700	1.6%
M&M	5.8%	1,38,36,200	1.6%
CANFINHOME	5.4%	35,08,050	1.3%
APOLLOTYRE	5.3%	1,69,59,000	1.6%
INDIGO	5.2%	30,83,850	5.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COFORGE	-8.3%	5,36,250	6.7%
GNFC	-7.6%	30,66,700	8.2%
BANDHANBNK	-6.1%	3,58,12,800	2.9%
APLLTD	-6.0%	10,12,900	2.4%
IBULHSGFIN	-5.5%	3,42,12,300	8.7%
DEEPAKNTR	-5.1%	14,81,250	1.5%
BHARATFORG	-4.9%	76,99,750	3.8%
COALINDIA	-4.8%	3,43,93,800	4.5%
HAL	-4.7%	20,91,425	4.7%
M&MFIN	-4.5%	2,53,36,000	3.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	54,08,801	1,38,598	2,584
TATASTEEL	1,24,52,697	1,09,160	885
TCS	29,64,461	94,861	3,212
ICICIBANK	1,33,19,648	93,088	696
HDFCBANK	66,10,342	88,659	1,337
TATAPOWER	4,03,90,379	80,959	205
MARUTI	9,54,884	74,279	7,781
HDFC	34,07,154	73,971	2,175
NTPC	5,13,98,446	71,656	140

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	0.2	139	2,32,27,050
COALINDIA	200	CE	0.6	185	67,70,400
ONGC	150	CE	0.8	139	68,10,650
ONGC	155	CE	0.4	139	66,33,550
TATASTEEL	1,100	CE	1.0	887	39,99,250
BPCL	320	CE	1.0	302	22,15,800
ASIANPAINT	3,000	CE	3.5	2,678	8,09,250
ITC	275	CE	2.0	270	1,27,36,000
RELIANCE	2,800	CE	5.9	2,584	32,48,750
ULTRACEMCO	6,000	CE	7.4	5,422	4,18,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	180	PE	2.2	185	25,36,800
AMBUJACEM	360	PE	3.1	360	45,52,500
COALINDIA	170	PE	0.7	185	22,34,400
ACC	2,000	PE	5.4	2,089	2,29,750
AMBUJACEM	340	PE	1.0	360	38,04,000
WIPRO	400	PE	2.2	425	18,77,600
RELIANCE	2,500	PE	22.2	2,584	13,63,500
TATAPOWER	200	PE	4.4	205	48,70,125
ITC	250	PE	0.4	270	48,32,000
LUPIN	600	PE	3.6	631	4,30,950

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DELTACORP	180	CE	6,30,200	9033%	5.9
DELTACORP	175	CE	1,38,000	2900%	8.6
DELTACORP	185	CE	2,48,400	2600%	4.0
DABUR	545	CE	1,25,000	733%	0.7
IDFCFIRSTB	28	CE	5,77,200	643%	2.8
HINDCOPPER	92	CE	9,63,200	433%	2.9
IDFCFIRSTB	29	CE	12,43,200	433%	2.1
L&TFH	82	CE	9,54,868	282%	0.3
DELTACORP	190	CE	7,19,900	260%	2.7
PFC	102	CE	14,26,000	233%	2.4

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHEL	37	PE	2,41,500	2200%	0.1
DELTACORP	175	PE	5,31,300	863%	4.1
DELTACORP	150	PE	1,70,200	573%	0.4
NTPC	139	PE	10,31,700	546%	2.4
IDFCFIRSTB	27	PE	38,18,400	446%	0.3
IOC	96	PE	1,62,500	317%	0.2
RELIANCE	2,380	PE	2,55,500	259%	6.1
NMDC	95	PE	17,25,250	253%	0.5
BANDHANBNK	265	PE	1,60,200	197%	4.5
GRANULES	240	PE	1,39,500	173%	3.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	49,928	43.9
TATASTEEL	900	CE	27,234	18.8
TCS	3,200	CE	26,647	58.1
RELIANCE	2,700	CE	24,167	14.1
RELIANCE	2,560	CE	24,063	65.1
RELIANCE	2,580	CE	18,178	53.9
TATASTEEL	880	CE	18,058	28.6
TITAN	2,100	CE	17,853	36.9
RELIANCE	2,800	CE	16,242	5.9
BAJFINANCE	5,500	CE	13,970	148.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	19,126	22.2
TATASTEEL	860	PE	14,900	14.6
RELIANCE	2,540	PE	14,414	33.4
TCS	3,100	PE	12,949	15.1
VEDL	230	PE	12,224	6.7
RELIANCE	2,560	PE	11,255	40.8
TATASTEEL	880	PE	10,333	21.7
TCS	3,200	PE	9,328	42.0
RELIANCE	2,520	PE	8,874	27.0
SBIN	440	PE	8,592	4.4

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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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