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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	15,573	1,00,78,950	1,67,95,650	16.95	0.99	15700
PREVIOUS	15,403	1,09,79,450	1,30,44,450	-9.6	0.92	
% CHANGE	1.10%	-8.20%	28.76%	-	-	

OUTLOOK

Nifty

- Nifty flat and gained in the second half of the trading session.
- Nifty added 143 points to close at 15556.
- OI concentration seen in 16000CE and 15500PE.
- Addition witnessed in 15300PE and in 15700CE.
- PCR OI stands at 0.99 compared to 0.92 in the previous trading session.
- Nifty to trade with a resistance of 15870.

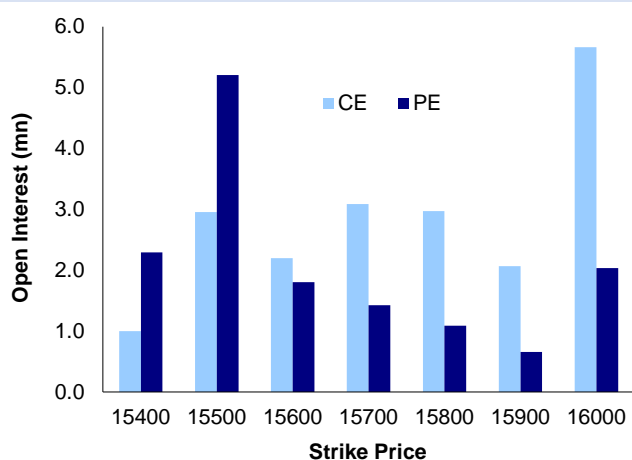
NIFTY LEVELS

15044 15174 15480 15700 15826 16005

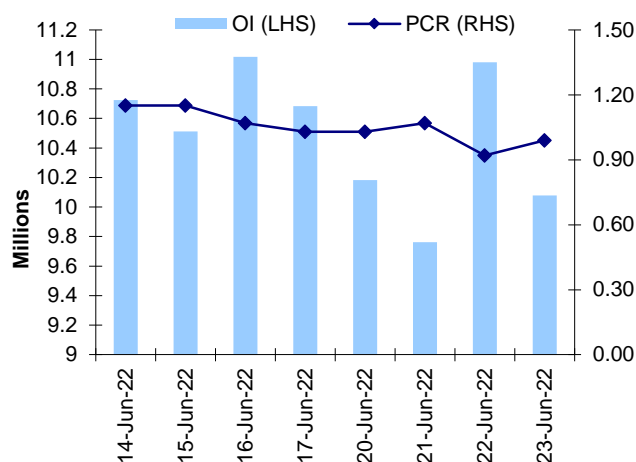
Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide open interest is 732,842Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MARUTI	12.7%	42,77,000	6.3%
BOSCHLTD	11.2%	1,17,050	2.9%
COFORGE	10.6%	5,79,950	5.0%
ABBOTINDIA	9.1%	38,130	0.4%
M&M	8.4%	1,52,88,000	4.5%
CROMPTON	7.6%	32,20,700	1.3%
ASHOKLEY	7.0%	3,64,74,000	4.6%
OBEROIRLTY	6.2%	45,73,100	-1.0%
HEROMOTOCO	5.8%	41,89,800	5.9%
MPHASIS	5.6%	20,25,625	1.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PETRONET	-27.3%	2,30,88,000	-0.3%
NBCC	-6.7%	2,33,37,000	1.1%
CUB	-5.2%	1,15,58,000	1.9%
FEDERALBNK	-4.7%	7,19,40,000	0.2%
ONGC	-4.7%	4,67,31,300	0.0%
KOTAKBANK	-4.3%	1,54,50,800	0.9%
NAUKRI	-3.6%	17,36,000	3.0%
INDHOTEL	-3.6%	1,89,55,686	3.9%
BSOFT	-2.6%	32,37,000	2.9%
BPCL	-2.5%	1,65,81,600	0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	89,74,475	2,23,065	2,465
MARUTI	16,76,430	1,36,315	8,271
TCS	36,92,578	1,21,065	3,309
TATAMOTORS	2,65,14,004	1,07,010	407
ICICIBANK	1,49,60,412	1,04,626	699
HDFCBANK	76,86,122	1,02,756	1,335
TATASTEEL	1,11,51,584	93,840	841
M&M	73,03,072	73,482	1,028
HINDALCO	1,87,56,690	59,789	318

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	140	CE	1.3	135	68,26,050
ONGC	150	CE	0.3	135	66,48,950
RELIANCE	2,800	CE	2.1	2,471	35,30,000
BAJAJ-AUTO	4,000	CE	6.9	3,613	4,06,250
ONGC	155	CE	0.1	135	59,29,000
ITC	275	CE	0.8	266	1,26,40,000
BAJAJ-AUTO	3,900	CE	11.5	3,613	3,72,250
BAJAJ-AUTO	3,800	CE	19.9	3,613	3,55,500
ASIANPAINT	3,000	CE	4.5	2,766	6,93,300
TATASTEEL	1,100	CE	0.5	843	34,25,925

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,300	PE	2.8	2,678	12,22,200
ACC	2,100	PE	17.8	2,097	5,52,750
MARUTI	8,000	PE	60.8	8,278	3,41,200
AMBUJACEM	360	PE	2.2	360	47,08,500
BPCL	300	PE	3.0	308	11,17,800
HEROMOTOCO	2,400	PE	4.1	2,678	2,93,400
EICHERMOT	2,700	PE	13.7	2,818	2,28,900
ONGC	130	PE	1.8	135	28,64,400
MARUTI	7,800	PE	33.0	8,278	2,42,900
EICHERMOT	2,600	PE	5.6	2,818	2,04,050

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VEDL	218	CE	1,50,350	1517%	8.5
RELIANCE	2,440	CE	1,04,500	574%	64.7
RELIANCE	2,460	CE	2,24,000	501%	52.7
VEDL	210	CE	1,76,700	470%	14.2
RELIANCE	2,480	CE	2,83,750	361%	43.0
COALINDIA	177	CE	4,83,000	259%	3.2
NTPC	137	CE	3,93,300	245%	2.5
TVSMOTOR	820	CE	7,35,000	234%	2.1
RELIANCE	2,500	CE	14,59,500	129%	34.2
GLENMARK	360	CE	1,19,600	121%	20.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MARUTI	8,100	PE	1,60,800	1707%	87.2
MARUTI	8,200	PE	1,20,100	1055%	123.4
MARUTI	8,000	PE	3,41,200	480%	60.8
BERGEPAIN	590	PE	1,22,100	344%	9.2
GODREJCP	680	PE	1,17,500	305%	0.7
GLENMARK	360	PE	3,65,700	270%	3.2
GLENMARK	340	PE	1,42,600	265%	1.1
HEROMOTOCO	2,560	PE	1,22,100	260%	14.1
EICHERMOT	2,700	PE	2,28,900	255%	13.7
HEROMOTOCO	2,600	PE	2,25,300	216%	22.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	40,029	34.2
TCS	3,300	CE	33,536	51.3
MARUTI	8,200	CE	31,849	195.5
RELIANCE	2,600	CE	30,738	10.3
RELIANCE	2,520	CE	23,029	27.4
MARUTI	8,500	CE	22,394	67.8
RELIANCE	2,540	CE	21,917	21.3
MARUTI	8,300	CE	21,275	142.6
MARUTI	8,100	CE	20,503	261.9
MARUTI	8,000	CE	20,274	329.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	32,144	64.2
MARUTI	8,000	PE	18,662	60.8
RELIANCE	2,400	PE	15,743	21.0
RELIANCE	2,460	PE	15,503	42.9
RELIANCE	2,480	PE	14,573	52.9
TCS	3,200	PE	13,724	14.9
MARUTI	7,800	PE	13,370	33.0
MARUTI	8,100	PE	12,948	87.2
MARUTI	7,900	PE	12,013	44.5
INFY	1,440	PE	11,963	17.7

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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