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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	15,712	98,86,050	98,76,100	13.3	1.00	<b>15700</b>
PREVIOUS	15,573	1,00,78,950	1,67,95,650	16.95	0.99	
% CHANGE	0.89%	-1.91%	-41.20%	-	-	

## OUTLOOK

### Nifty

- Nifty flat and gained in the second half of the trading session.
- Nifty added 142 points to close at 15699.
- OI concentration seen in 16000CE and 15500PE.
- Addition witnessed in 15900CE and in 15700PE.
- PCR OI stands at 1.00 compared to 0.99 in the previous trading session.
- Nifty to trade with a resistance of 15870.

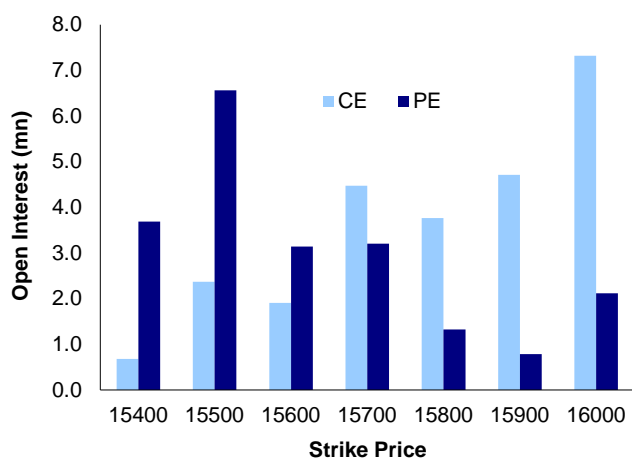
### NIFTY LEVELS

15044    15174    15480    15700    15826    16005

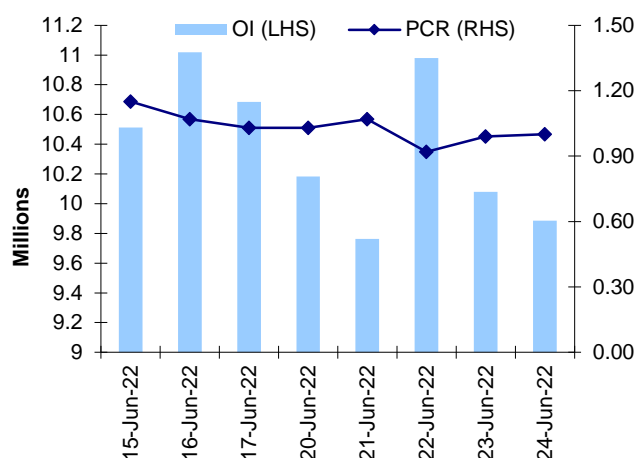
### Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is 857,884Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JKCEMENT	21.1%	5,90,275	2.0%
CROMPTON	18.3%	38,09,400	4.4%
HAVELLS	15.9%	67,06,000	0.9%
FSL	10.3%	1,36,83,800	0.2%
LTTS	9.9%	18,38,000	-2.2%
IGL	9.5%	1,24,60,250	3.3%
ESCORTS	8.5%	26,55,950	0.7%
ATUL	8.5%	1,03,125	-0.6%
BAJAJFINSV	8.3%	11,44,100	0.3%
INDIAMART	7.5%	3,37,125	0.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PETRONET	-11.3%	2,04,84,000	0.0%
CUMMINSIND	-5.1%	13,98,600	1.1%
AUBANK	-4.5%	80,10,000	0.6%
MARUTI	-4.3%	40,91,000	1.1%
APLLTD	-4.3%	9,37,300	0.3%
BATAINDIA	-4.1%	16,85,750	3.0%
ASTRAL	-4.1%	5,70,625	0.4%
DALBHARAT	-3.6%	12,08,000	3.5%
MRF	-3.5%	1,13,310	2.2%
LALPATHLAB	-3.3%	14,52,625	1.8%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	65,71,866	1,63,769	2,500
MARUTI	11,56,788	96,119	8,363
ICICIBANK	1,08,56,736	77,239	713
M&M	72,73,273	77,008	1,072
TATASTEEL	85,43,381	72,895	853
TCS	21,32,118	70,389	3,293
HDFC	30,76,421	67,193	2,189
ASIANPAINT	22,15,583	60,893	2,761
TATAMOTORS	1,48,06,456	60,661	409

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	165	CE	0.1	138	2,28,22,800
ONGC	160	CE	0.1	138	2,23,64,650
ONGC	140	CE	1.5	138	1,09,41,700
BAJAJ-AUTO	4,000	CE	7.9	3,670	4,06,250
RELIANCE	2,800	CE	1.5	2,506	35,04,250
ONGC	150	CE	0.3	138	64,14,100
M&M	1,100	CE	6.0	1,067	19,81,000
BAJAJ-AUTO	3,900	CE	14.4	3,670	3,54,000
ONGC	155	CE	0.2	138	56,32,550
TATASTEEL	1,100	CE	0.5	854	31,98,550

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,300	PE	1.6	2,758	12,31,500
ACC	2,100	PE	10.6	2,106	5,18,250
MARUTI	8,000	PE	31.3	8,358	3,28,500
HEROMOTOCO	2,600	PE	9.6	2,758	3,44,400
AMBUJACEM	360	PE	1.3	362	46,57,500
M&M	1,000	PE	2.2	1,067	10,33,900
EICHERMOT	2,700	PE	7.7	2,877	2,16,300
TATAMOTORS	400	PE	3.7	410	41,05,425
TATAPOWER	200	PE	1.6	208	49,14,000
MARUTI	7,800	PE	15.8	8,358	2,23,600

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NTPC	136	CE	3,19,200	1300%	2.7
NTPC	138	CE	33,74,400	746%	1.5
STAR	360	CE	2,00,700	284%	4.0
IDFC	49	CE	10,80,000	218%	1.0
MOTHERSON	122	CE	8,99,500	202%	2.9
STAR	350	CE	3,96,900	194%	6.9
MARUTI	8,900	CE	1,19,300	154%	17.0
VEDL	200	CE	1,27,100	148%	23.4
INDHOTEL	230	CE	30,08,456	137%	3.5
NAM-INDIA	280	CE	2,60,800	136%	3.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TVSMOTOR	790	PE	1,41,400	1583%	13.8
M&M	1,070	PE	1,92,500	1275%	16.7
STAR	340	PE	1,02,600	1167%	8.7
INDUSTOWER	215	PE	2,77,200	1000%	3.2
STAR	330	PE	2,06,100	941%	5.1
TVSMOTOR	780	PE	1,58,200	927%	9.3
GODREJCP	780	PE	2,27,000	588%	4.9
STAR	320	PE	2,47,500	588%	2.9
TVSMOTOR	800	PE	1,42,800	538%	19.5
M&M	1,060	PE	4,44,500	499%	11.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	48,305	43.4
RELIANCE	2,600	CE	28,664	10.5
MARUTI	8,500	CE	28,116	80.8
MARUTI	8,400	CE	24,643	119.0
M&M	1,060	CE	21,392	18.4
BAJFINANCE	5,600	CE	20,385	89.1
TATASTEEL	860	CE	19,881	16.7
MARUTI	8,300	CE	19,684	169.3
RELIANCE	2,540	CE	18,746	25.4
M&M	1,100	CE	17,536	6.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	18,321	36.8
TCS	3,300	PE	14,585	40.5
RELIANCE	2,480	PE	13,582	28.4
MARUTI	8,000	PE	13,340	31.3
MARUTI	8,200	PE	12,895	72.3
RELIANCE	2,460	PE	12,475	21.7
TCS	3,200	PE	12,356	11.0
RELIANCE	2,400	PE	12,263	9.3
INFY	1,440	PE	12,129	18.5
TATASTEEL	840	PE	10,973	13.7

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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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