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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	15,780	54,67,200	1,00,24,150	-19.1	1.00	15930
PREVIOUS	15,848	77,95,350	92,01,350	-2.3	0.91	
% CHANGE	-0.43%	-29.87%	8.94%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down traded with a negative bias through the day.
- Nifty lost 51 points to close at 15799.
- OI concentration seen in 16000CE and 15500PE.
- Addition witnessed in 16000CE and in 15700PE.
- PCR OI stands at 1.00 compared to 0.91 in the previous trading session.
- Nifty to trade with a resistance of 15930.

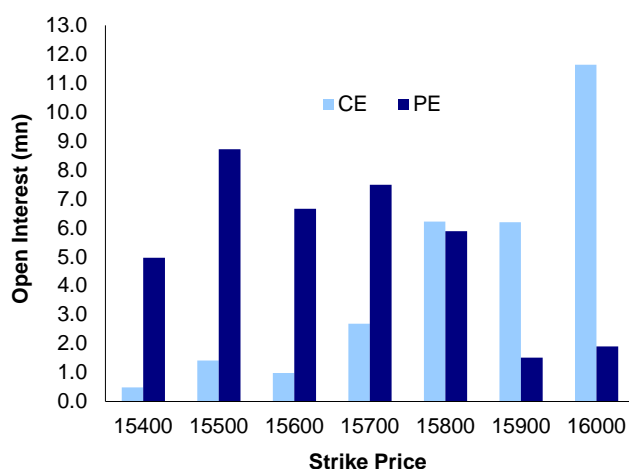
NIFTY LEVELS

15044 15174 15480 15700 15930 16005

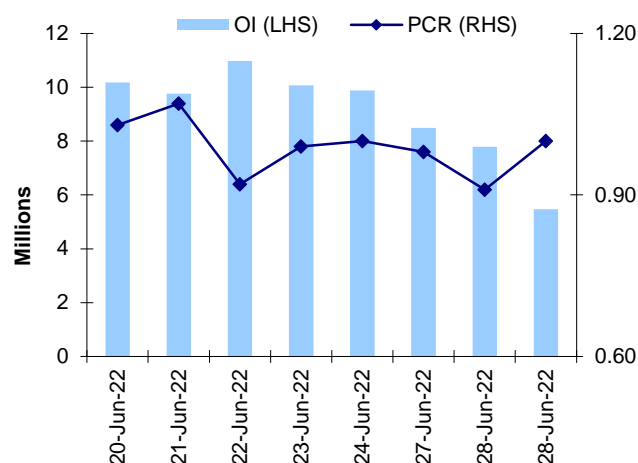
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide open interest is 1,068,108Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ONGC	20.4%	7,03,47,200	3.2%
ALKEM	15.0%	2,69,800	-0.5%
COROMANDEL	12.7%	24,00,925	2.9%
AUBANK	8.9%	74,90,000	-4.3%
IEEX	8.4%	5,15,55,000	-3.5%
OFSS	8.0%	3,04,525	0.0%
ABBOTINDIA	7.5%	42,120	4.7%
KOTAKBANK	7.0%	1,80,99,200	-1.6%
FEDERALBNK	6.5%	7,99,20,000	-0.2%
MFSL	5.9%	19,37,650	-4.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APLLTD	-43.7%	2,58,300	0.1%
HONAUT	-12.6%	15,150	-2.7%
IPCALAB	-11.0%	8,50,050	-0.6%
GAIL	-11.0%	2,67,54,600	1.7%
APOLLOTYRE	-10.6%	1,56,16,000	-1.1%
ASTRAL	-10.5%	6,06,925	2.2%
DELTACORP	-9.3%	1,42,07,100	1.7%
HDFCAMC	-9.2%	36,41,700	-0.3%
BANKBARODA	-8.8%	10,13,86,350	-0.4%
IGL	-8.2%	1,13,65,750	-0.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ONGC	16,58,60,322	2,53,468	154
RELIANCE	88,63,172	2,26,823	2,580
AXISBANK	1,36,20,084	85,710	626
NTPC	5,34,87,394	75,468	142
TCS	21,33,994	70,546	3,291
ICICIBANK	95,70,557	67,329	703
HDFCBANK	49,97,023	67,130	1,344
POWERGRID	3,11,27,189	65,754	211
TATASTEEL	72,31,847	63,715	882

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	3,900	CE	3.3	3,737	5,80,500
BAJAJ-AUTO	4,000	CE	1.5	3,737	4,17,000
ONGC	160	CE	0.3	153	1,59,23,600
ONGC	165	CE	0.2	153	1,53,96,150
ASIANPAINT	3,100	CE	0.4	2,700	5,21,100
BPCL	320	CE	0.5	316	23,22,000
ASIANPAINT	3,000	CE	0.6	2,700	4,04,700
BOSCHLTD	16,000	CE	52.5	15,474	8,000
ULTRACEMCO	6,000	CE	1.2	5,596	2,35,700
HEROMOTOCO	2,800	CE	5.7	2,756	1,94,700

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BOSCHLTD	14,500	PE	10.7	15,474	16,350
ACC	2,100	PE	0.9	2,152	5,51,250
MARUTI	8,000	PE	2.2	8,507	2,12,800
HEROMOTOCO	2,700	PE	3.8	2,756	1,40,100
SBIN	460	PE	2.4	460	36,01,500
BAJAJ-AUTO	3,600	PE	2.9	3,737	1,34,250
COALINDIA	180	PE	0.2	188	19,11,000
HEROMOTOCO	2,740	PE	10.6	2,756	1,01,400
MARUTI	8,400	PE	23.1	8,507	1,38,000
ASIANPAINT	2,600	PE	3.3	2,700	1,79,250

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCLIFE	550	CE	2,61,800	318%	1.6
KOTAKBANK	1,660	CE	1,86,800	234%	6.2
GODREJCP	770	CE	3,28,500	210%	2.7
IEX	160	CE	2,25,000	200%	2.7
JUBLFOOD	510	CE	1,65,000	200%	7.2
HDFCLIFE	560	CE	2,68,400	194%	0.7
RBLBANK	85	CE	4,64,000	186%	1.1
DABUR	505	CE	1,52,500	184%	1.4
TITAN	1,900	CE	1,11,750	150%	43.5
HINDUNILVR	2,260	CE	1,10,100	143%	4.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ASHOKLEY	147	PE	3,55,500	508%	1.7
AUBANK	570	PE	3,37,000	502%	2.2
ADANIEN	2,240	PE	1,07,000	269%	22.4
NTPC	141	PE	3,59,100	250%	0.7
RBLBANK	82	PE	1,91,400	214%	0.9
RELIANCE	2,580	PE	2,22,500	190%	20.0
AUBANK	560	PE	1,71,000	190%	1.5
ONGC	152	PE	8,81,650	179%	1.6
RBLBANK	77	PE	1,01,500	150%	0.4
ONGC	155	PE	15,40,000	144%	3.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	78,678	11.0
RELIANCE	2,560	CE	40,764	28.8
RELIANCE	2,580	CE	35,654	17.5
RELIANCE	2,540	CE	32,440	42.9
RELIANCE	2,620	CE	27,718	6.4
RELIANCE	2,600	CE	25,661	81.2
RELIANCE	2,640	CE	21,708	3.8
RELIANCE	2,700	CE	17,720	1.2
ONGC	155	CE	15,263	1.1
RELIANCE	2,520	CE	14,612	58.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	30,748	2.0
RELIANCE	2,520	PE	23,632	3.2
RELIANCE	2,540	PE	21,852	5.8
BAJFINANCE	5,300	PE	21,339	5.8
RELIANCE	2,560	PE	17,848	11.3
RELIANCE	2,480	PE	14,567	1.2
BAJFINANCE	5,200	PE	13,752	1.7
RELIANCE	2,580	PE	11,542	20.0
RELIANCE	2,460	PE	9,814	0.7
MARUTI	8,400	PE	9,596	23.1

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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