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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	16,794	1,12,14,400	1,55,23,100	1.25	1.82	<b>16250</b>
PREVIOUS	16,656	1,05,80,550	1,75,93,650	-1.95	1.90	
% CHANGE	0.83%	5.99%	-11.77%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-down but recovered completely and gained significantly in the second half. Nifty added 135 points to close at 16793.
- OI concentration seen in 17000CE and 16500PE.
- Addition witnessed in 17000CE and Reduction in 16300PE.
- PCR OI stands at 1.82 compared to 1.90 in the previous trading session.
- Nifty to trade with a support of 16250.

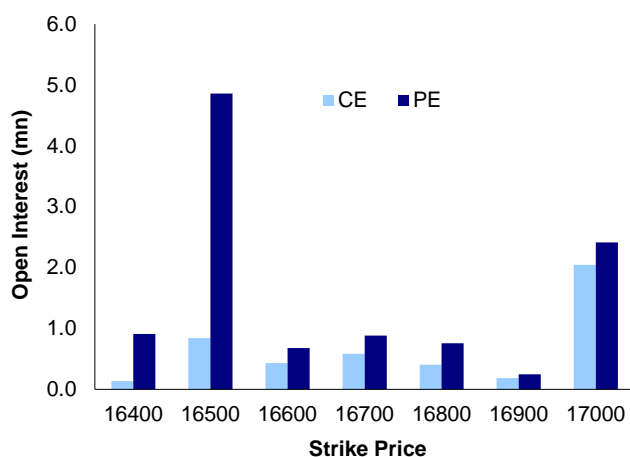
### NIFTY LEVELS

16000    16250    16450    16613    16827    17015

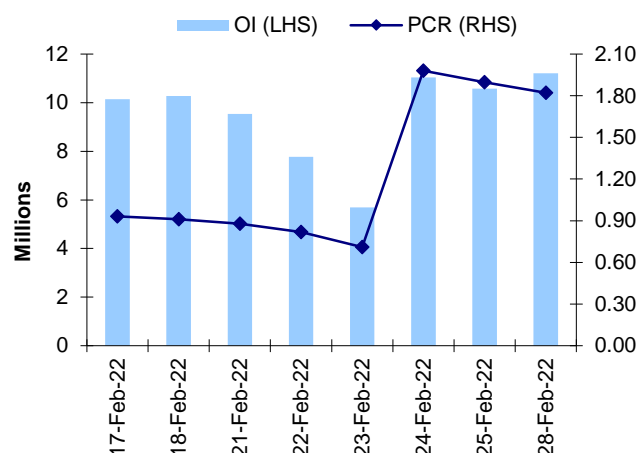
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is 818,168Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BIOCON	31.0%	1,64,81,800	-11.6%
INTELLECT	14.6%	4,71,000	1.4%
DALBHARAT	13.9%	6,02,000	-0.5%
HINDALCO	13.0%	3,87,52,675	7.5%
BATAINDIA	11.2%	14,89,950	-0.6%
PEL	10.7%	47,09,650	0.4%
PNB	10.2%	16,23,84,000	-0.1%
MARICO	10.0%	97,63,000	4.0%
AMBUJACEM	9.9%	2,19,54,000	1.8%
MFSL	9.8%	14,80,700	1.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GSPL	-7.7%	10,74,400	3.7%
ONGC	-6.6%	2,65,49,600	0.7%
APOLLOHOSP	-6.2%	24,24,500	3.7%
CROMPTON	-6.0%	41,05,200	2.7%
GAIL	-5.7%	2,75,84,200	7.5%
IPCALAB	-5.4%	8,53,200	1.2%
CHAMBLFERT	-4.5%	18,01,500	2.5%
BPCL	-4.1%	2,28,79,800	4.0%
INDUSTOWER	-3.6%	2,42,28,400	0.2%
HONAUT	-3.0%	7,380	1.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	98,28,768	2,28,877	2,360
TATASTEEL	1,76,05,446	2,10,708	1,221
HINDALCO	3,52,12,827	1,98,594	574
HDFC	83,66,630	1,97,775	2,365
HDFCBANK	1,24,40,416	1,77,270	1,426
TATAMOTORS	3,44,75,468	1,55,966	454
ICICIBANK	2,05,47,432	1,50,953	743
TCS	32,88,942	1,16,095	3,554
AXISBANK	1,44,63,418	1,07,351	742

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	CE	2.4	159	119,65,800
NTPC	135	CE	2.3	133	127,45,200
GAIL	150	CE	2.8	142	43,79,800
ONGC	160	CE	6.1	159	41,19,500
POWERGRID	220	CE	1.8	207	30,77,141
NTPC	140	CE	1.2	133	49,13,400
TATAMOTORS	500	CE	8.1	455	78,83,100
TCS	4,000	CE	10.0	3,560	14,79,000
NTPC	130	CE	5.0	133	41,04,000
COALINDIA	170	CE	5.9	169	39,14,400

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAPOWER	220	PE	8.9	223	66,01,500
TATAMOTORS	400	PE	6.8	455	40,09,950
COALINDIA	160	PE	3.2	169	21,96,600
TATAMOTORS	450	PE	21.1	455	36,79,350
TATAPOWER	200	PE	3.3	223	50,55,750
HINDALCO	550	PE	13.4	573	17,94,175
SBIN	450	PE	8.1	484	33,40,500
MARUTI	8,000	PE	193.4	8,332	1,16,500
HINDALCO	500	PE	5.2	573	15,93,150
HDFCBANK	1,400	PE	36.5	1,430	11,01,100

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RAIN	180	CE	3,45,000	13700%	15.9
BIOCON	370	CE	12,90,300	4215%	10.0
HDFCLIFE	520	CE	1,85,900	3280%	23.7
BIOCON	350	CE	5,35,900	3229%	18.1
HDFCLIFE	530	CE	2,16,700	2363%	18.7
BEL	212	CE	1,33,000	1650%	7.8
BIOCON	380	CE	18,05,500	1570%	7.4
BIOCON	405	CE	1,47,200	1500%	3.4
HDFCBANK	1,430	CE	2,14,500	1400%	49.6
BIOCON	385	CE	1,90,900	1086%	6.4

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BERGEPAIN	600	PE	1,33,100	12000%	5.7
RAIN	140	PE	1,82,500	7200%	1.9
BIOCON	300	PE	7,52,100	4571%	3.3
BIOCON	320	PE	3,15,100	4467%	6.9
RAIN	175	PE	1,07,500	4200%	9.6
POWERGRID	202	PE	2,23,986	4100%	4.0
NTPC	132	PE	2,28,000	3900%	3.1
BANKBARODA	92	PE	8,07,300	3350%	1.2
HINDALCO	600	PE	1,70,925	3080%	39.1
BIOCON	330	PE	3,49,600	2940%	9.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,200	CE	22,145	68.0
RELIANCE	2,400	CE	21,898	55.6
HINDALCO	600	CE	17,544	11.7
RELIANCE	2,300	CE	15,185	111.5
TATASTEEL	1,300	CE	14,480	26.9
HINDALCO	580	CE	13,709	18.9
HINDALCO	560	CE	13,031	28.9
RELIANCE	2,500	CE	12,389	23.9
HINDALCO	550	CE	11,035	35.5
INFY	1,700	CE	10,823	62.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	8,853	48.3
TATASTEEL	1,100	PE	8,585	20.3
TATASTEEL	1,140	PE	8,346	28.9
TATASTEEL	1,200	PE	8,012	48.4
HINDALCO	550	PE	5,988	13.4
RELIANCE	2,200	PE	5,981	25.1
MARUTI	8,000	PE	5,896	193.4
TATASTEEL	1,160	PE	5,486	34.5
ASIANPAINT	3,000	PE	5,434	48.9
HDFCBANK	1,400	PE	5,377	36.5

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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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