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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	16,225	1,08,36,300	92,37,750	5.2	1.28	<b>15800</b>
PREVIOUS	16,148	1,15,26,250	1,08,86,050	16.15	1.28	
% CHANGE	0.48%	-5.99%	-15.14%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and traded with a positive bias.
- Nifty added 87 points to close at 16220.
- OI concentration seen in 17000CE and 15000PE.
- Addition witnessed in 16200PE and Reduction in 16000PE.
- PCR OI stands at 1.28 compared to 1.28 in the previous trading session.
- Nifty to trade with a support of 15800.

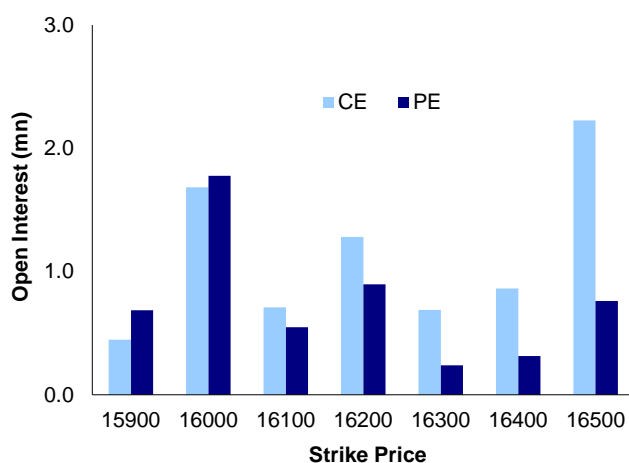
### NIFTY LEVELS

15800    15915    16025    16161    16376    16522

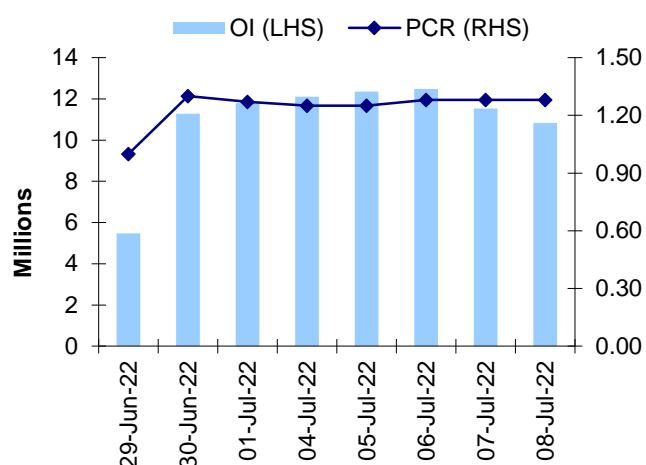
### Stocks

- **Sector:** - FMCG stocks traded positive.
- Market wide open interest is 804,915Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IPCALAB	12.9%	8,54,100	2.2%
INTELLECT	7.4%	8,82,000	0.4%
NAVINFLUOR	6.9%	4,12,425	0.5%
CUMMINSIND	6.8%	21,70,200	-1.1%
M&MFIN	6.1%	2,69,36,000	4.4%
ASTRAL	5.7%	6,06,650	0.0%
DELTACORP	5.6%	1,67,44,000	3.1%
M&M	5.6%	1,51,76,700	0.0%
BSOFT	5.4%	42,39,300	0.9%
HDFC	5.4%	2,58,73,500	-0.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HDFCAMC	-6.8%	27,79,800	2.7%
CHAMBLFERT	-6.5%	37,63,500	2.1%
NATIONALUM	-6.0%	5,94,15,000	0.2%
COROMANDEL	-5.7%	13,95,800	0.0%
NBCC	-5.7%	1,92,75,000	-3.1%
JUBLFOOD	-5.6%	93,22,500	0.8%
APOLLOTYRE	-5.1%	1,46,61,500	0.5%
HINDALCO	-4.8%	4,21,22,800	-1.1%
LTTS	-4.6%	14,79,400	2.1%
GNFC	-4.0%	33,86,500	1.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	87,73,162	2,10,029	2,391
M&M	1,04,82,265	1,20,583	1,134
LT	65,16,138	1,09,238	1,687
TATAMOTORS	2,37,30,027	1,03,818	442
HDFC	44,84,309	1,00,479	2,240
TATASTEEL	1,12,00,063	99,665	886
HINDALCO	2,55,06,273	91,989	358
HDFCBANK	62,37,015	87,447	1,397
AXISBANK	1,26,69,533	84,802	669

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	200	CE	1.7	190	1,67,37,000
ITC	300	CE	3.0	293	2,65,88,800
POWERGRID	220	CE	3.8	219	1,43,20,800
ONGC	140	CE	0.9	122	2,05,74,400
ONGC	150	CE	0.5	122	1,77,90,850
ONGC	130	CE	2.2	122	1,61,81,550
M&M	1,200	CE	9.0	1,120	26,65,600
COALINDIA	190	CE	5.3	190	47,33,400
ONGC	135	CE	1.4	122	1,17,54,050
DRREDDY	4,500	CE	64.0	4,382	2,50,875

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,000	PE	3.1	2,176	2,82,500
ACC	2,100	PE	8.4	2,176	2,71,000
M&M	1,100	PE	22.5	1,120	13,42,600
ITC	280	PE	1.7	293	75,42,400
ONGC	120	PE	4.1	122	72,26,450
AMBUJACEM	360	PE	1.5	369	37,81,800
TCS	3,000	PE	16.0	3,270	9,77,250
AMBUJACEM	365	PE	2.5	369	34,36,200
COALINDIA	180	PE	2.2	190	24,40,200
M&M	1,000	PE	4.9	1,120	10,06,600

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LT	1,780	CE	1,47,000	4355%	7.5
INDIACEM	185	CE	3,04,500	2000%	2.9
LT	1,760	CE	1,89,600	1656%	10.1
SBILIFE	1,180	CE	2,64,000	1576%	10.8
INDIACEM	172	CE	1,39,200	1500%	7.5
INDIACEM	175	CE	22,79,400	1412%	6.4
POWERGRID	245	CE	1,02,600	1167%	0.4
LT	1,720	CE	2,38,200	727%	18.2
M&MFIN	217	CE	4,44,000	693%	1.6
M&M	1,190	CE	3,80,800	677%	10.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LT	1,680	PE	1,17,000	2194%	45.1
LT	1,640	PE	2,37,900	1084%	25.2
M&MFIN	195	PE	1,68,000	950%	8.3
INDIACEM	170	PE	5,59,700	739%	5.5
LT	1,660	PE	2,01,600	691%	34.6
COALINDIA	187	PE	1,89,000	650%	4.6
INDIACEM	175	PE	1,47,900	629%	8.1
LT	1,620	PE	1,68,600	621%	18.2
ONGC	95	PE	3,77,300	416%	0.5
M&MFIN	190	PE	8,56,000	337%	5.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
LT	1,700	CE	44,070	24.2
RELIANCE	2,400	CE	31,593	75.0
LT	1,680	CE	24,220	31.3
RELIANCE	2,500	CE	23,428	35.4
TCS	3,400	CE	22,779	35.1
TATASTEEL	900	CE	22,771	28.8
TCS	3,300	CE	22,408	71.5
TATAMOTORS	450	CE	22,117	12.3
LT	1,660	CE	20,157	40.3
TATAMOTORS	440	CE	19,090	16.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	14,016	35.2
TCS	3,200	PE	13,802	55.8
RELIANCE	2,400	PE	13,673	74.6
TCS	3,100	PE	9,355	29.2
LT	1,600	PE	9,320	12.8
RELIANCE	2,200	PE	9,220	15.9
TCS	3,000	PE	8,438	16.0
TATAMOTORS	430	PE	7,303	9.4
HINDALCO	360	PE	7,047	13.9
M&M	1,100	PE	6,747	22.5

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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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