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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	16,648	1,24,44,150	1,08,13,950	17.75	1.46	<b>16000</b>
PREVIOUS	16,612	1,20,18,700	1,59,89,500	17.9	1.43	
% CHANGE	0.22%	3.54%	-32.37%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and remained range bound through the day.
- Nifty added 35 points to close at 16630.
- OI concentration seen in 18000CE and 16000PE.
- Addition witnessed in 16500PE and in 16700CE.
- PCR OI stands at 1.46 compared to 1.43 in the previous trading session.
- Nifty to trade with a support of 16000.

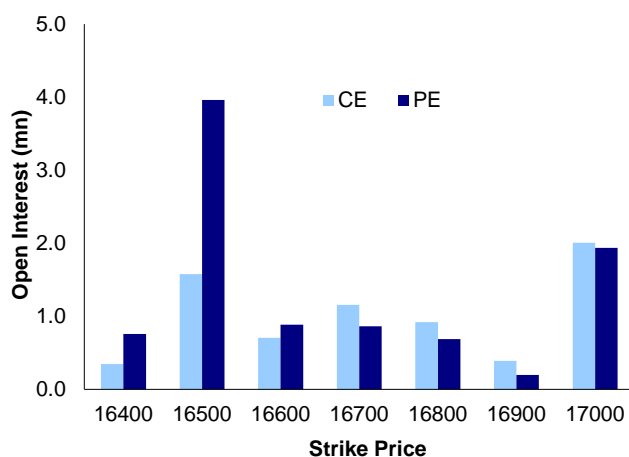
### NIFTY LEVELS

15615    15815    16000    16250    16450    16630

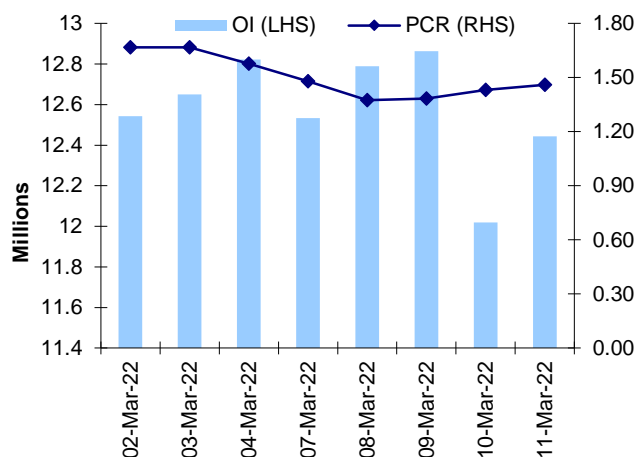
### Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide open interest is 855,464Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GNFC	54.7%	36,46,500	12.4%
CHAMBLFERT	41.6%	24,72,000	2.1%
COROMANDEL	20.8%	9,96,250	1.7%
BALRAMCHIN	20.6%	91,98,400	8.5%
CIPLA	17.0%	1,05,69,000	5.8%
INTELLECT	10.8%	6,22,500	2.6%
DALBHARAT	8.3%	6,10,500	-3.5%
MOTHERSUMI	7.9%	3,53,46,500	-0.8%
IOC	6.9%	3,77,26,000	2.3%
LAURUSLABS	6.4%	56,85,300	4.4%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABB	-8.8%	2,17,000	-1.8%
AUBANK	-8.5%	23,36,500	2.7%
MCX	-7.4%	21,11,550	4.5%
GAIL	-5.9%	3,07,74,500	3.3%
NAVINFLUOR	-5.0%	3,58,425	2.7%
POLYCAB	-4.7%	6,24,600	1.3%
APLLTD	-4.5%	17,65,400	1.5%
DIXON	-4.3%	5,48,500	0.7%
JUBLFOOD	-3.7%	27,83,875	4.0%
NAM-INDIA	-3.4%	23,96,800	0.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	5,15,10,243	2,13,190	418
TATASTEEL	1,18,82,299	1,56,395	1,302
ICICIBANK	2,05,46,724	1,39,211	678
RELIANCE	56,56,799	1,35,543	2,399
CIPLA	1,11,06,725	1,13,671	1,044
HDFCBANK	75,75,390	1,05,788	1,397
SBIN	2,20,91,309	1,03,876	470
AXISBANK	1,42,24,356	99,123	691
ITC	4,16,99,184	97,789	236

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	1.3	132	407,72,100
ONGC	200	CE	1.7	175	168,63,000
GAIL	160	CE	2.2	149	92,90,300
ONGC	180	CE	5.2	175	88,08,800
TATAMOTORS	500	CE	2.5	420	195,36,750
NTPC	140	CE	0.7	132	112,00,500
COALINDIA	200	CE	2.1	181	67,20,000
POWERGRID	230	CE	1.2	213	56,31,648
BPCL	360	CE	13.6	362	40,15,800
MARUTI	8,000	CE	38.1	7,130	4,52,700

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	550	PE	6.4	591	28,92,825
CIPLA	900	PE	4.1	1,047	8,63,200
TATAMOTORS	400	PE	11.5	420	57,28,500
POWERGRID	210	PE	4.1	213	22,61,192
CIPLA	1,000	PE	17.3	1,047	7,48,800
ITC	220	PE	0.7	237	79,00,800
BANKBARODA	100	PE	2.9	105	60,25,500
ITC	230	PE	2.3	237	64,00,000
MARUTI	7,000	PE	208.8	7,130	1,59,900
ITC	210	PE	0.4	237	59,68,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LAURUSLABS	620	CE	1,04,400	11500%	9.1
CIPLA	1,180	CE	2,25,550	8575%	4.6
SUNPHARMA	1,050	CE	1,23,200	5767%	1.5
GNFC	710	CE	2,23,600	4200%	33.4
BALRAMCHIN	515	CE	1,15,200	2300%	16.4
CIPLA	1,080	CE	4,60,200	1262%	20.3
AUROPHARMA	710	CE	1,29,000	975%	6.7
CIPLA	1,060	CE	4,19,900	823%	28.1
GNFC	700	CE	7,57,900	677%	38.3
CIPLA	1,040	CE	5,66,150	671%	37.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GNFC	650	PE	3,99,100	30600%	12.4
CIPLA	1,010	PE	1,28,050	19600%	20.2
GNFC	660	PE	2,09,300	16000%	14.8
GNFC	640	PE	1,45,600	11100%	10.3
BALRAMCHIN	470	PE	2,56,000	7900%	17.2
CIPLA	1,050	PE	1,42,350	5375%	36.4
GNFC	670	PE	1,17,000	4400%	17.9
JINDALSTEL	480	PE	2,00,000	3900%	21.3
IOC	121	PE	2,60,000	1900%	3.1
CIPLA	1,000	PE	7,48,800	1029%	17.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SUNPHARMA	900	CE	31,907	23.2
RELIANCE	2,400	CE	25,575	61.3
TATASTEEL	1,400	CE	24,367	21.2
ITC	240	CE	19,042	3.6
TATASTEEL	1,340	CE	17,362	39.0
RELIANCE	2,500	CE	15,769	23.3
ITC	250	CE	15,674	1.5
TATASTEEL	1,320	CE	15,158	46.9
TATASTEEL	1,300	CE	14,801	55.8
CIPLA	1,100	CE	13,527	15.4

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,300	PE	10,781	49.9
RELIANCE	2,400	PE	9,213	58.9
ITC	230	PE	7,558	2.3
RELIANCE	2,300	PE	7,261	25.2
ITC	220	PE	6,596	0.7
INFY	1,800	PE	6,179	28.6
TATAMOTORS	400	PE	5,865	11.5
TATASTEEL	1,200	PE	5,850	17.1
CIPLA	1,000	PE	5,500	17.3
SBIN	470	PE	4,947	16.0

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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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