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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	17,009	1,12,89,150	1,19,26,900	33.75	1.47	<b>16250</b>
PREVIOUS	16,669	1,27,05,150	1,37,77,250	6	1.45	
% CHANGE	2.04%	-11.15%	-13.43%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and continued to gain in the second half.
- Nifty added 312 points to close at 16975.
- OI concentration seen in 18000CE and 16000PE.
- Activity witnessed in 17000 strike.
- PCR OI stands at 1.47 compared to 1.45 in the previous trading session.
- Nifty to trade with a support of 16250.

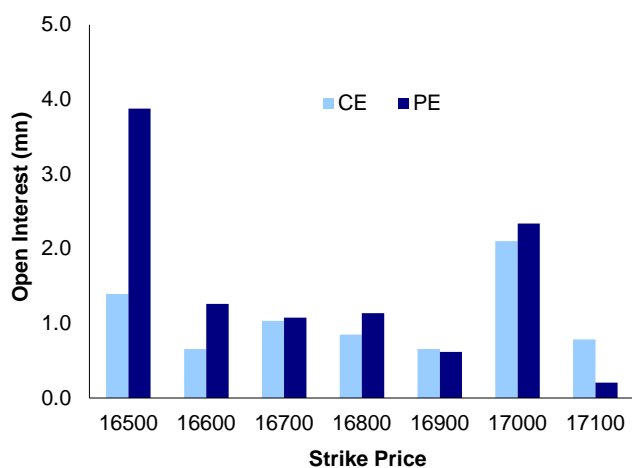
### NIFTY LEVELS

16000    16250    16450    16630    16883    17086

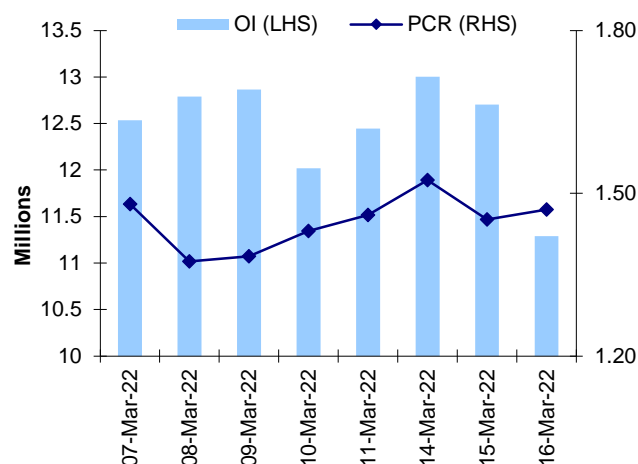
### Stocks

- **Sector:-** All sectors traded positive.
- Market wide open interest is 1,060,169Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAM-INDIA	50.2%	34,19,200	6.3%
BOSCHLTD	23.4%	2,23,900	1.2%
HAL	19.0%	22,19,200	6.2%
GUJGASLTD	18.7%	38,18,750	-1.6%
DALBHARAT	11.6%	9,13,500	3.5%
HONAUT	10.4%	9,435	-0.7%
PFIZER	8.3%	1,20,250	-1.3%
ABB	8.2%	2,23,750	4.7%
LTTS	8.1%	5,65,600	0.0%
PVR	7.7%	29,16,969	3.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COFORGE	-8.1%	14,89,100	4.8%
FEDERALBNK	-7.2%	5,98,80,000	5.2%
BATAINDIA	-6.5%	14,07,450	4.1%
BALRAMCHIN	-6.1%	76,11,200	4.0%
ASIANPAINT	-5.0%	53,93,400	1.8%
CUMMINSIND	-4.6%	16,13,400	-0.4%
CIPLA	-4.5%	1,02,44,650	-1.1%
BAJFINANCE	-4.3%	40,66,125	2.6%
GNFC	-4.2%	28,19,700	1.5%
DIXON	-4.0%	5,07,125	3.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	51,45,644	1,23,299	2,403
TATAMOTORS	2,71,91,170	1,15,292	425
TCS	30,90,475	1,12,522	3,656
ICICIBANK	1,46,21,688	1,03,329	708
HDFCBANK	66,82,054	96,656	1,448
HDFC	35,58,601	81,692	2,292
SBIN	1,62,11,288	79,793	493
TATASTEEL	63,02,451	79,319	1,265
AXISBANK	1,00,38,170	72,441	724

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	1.0	132	407,32,200
ONGC	170	CE	3.5	167	145,68,400
ONGC	180	CE	1.5	167	102,71,800
ONGC	190	CE	0.8	167	89,85,900
IOC	130	CE	1.2	120	96,78,500
TATAMOTORS	500	CE	2.1	425	210,67,200
NTPC	140	CE	0.5	132	116,96,400
COALINDIA	200	CE	0.7	176	77,78,400
IOC	125	CE	1.9	120	64,02,500
BPCL	360	CE	7.4	356	38,97,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	PE	2.4	167	37,03,700
CIPLA	1,000	PE	10.0	1,057	9,78,900
ITC	230	PE	0.9	243	1,00,86,400
HINDALCO	550	PE	6.8	574	28,40,150
ITC	220	PE	0.4	243	92,51,200
MARUTI	7,000	PE	73.1	7,503	2,22,100
TATAMOTORS	400	PE	7.8	425	62,10,150
ITC	235	PE	1.7	243	64,48,000
ITC	225	PE	0.6	243	63,16,800
SBIN	450	PE	2.3	494	35,14,500

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&MFIN	162	CE	1,56,000	1200%	1.8
INDIACEM	217	CE	1,01,500	1067%	7.6
VOLTAS	1,500	CE	2,42,000	707%	1.6
CHOLAFIN	710	CE	4,46,250	310%	21.5
SBILIFE	1,110	CE	1,02,000	300%	15.6
ABCAPITAL	112	CE	4,18,000	296%	3.2
NAM-INDIA	340	CE	2,32,000	254%	10.0
ABCAPITAL	110	CE	44,88,000	252%	4.2
ASHOKLEY	142	CE	1,26,000	211%	0.3
HINDCOPPER	117	CE	1,33,300	210%	4.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NTPC	121	PE	3,30,600	5700%	0.3
JUBLFOOD	2,350	PE	1,63,375	622%	46.2
JUBLFOOD	2,450	PE	1,55,750	353%	66.5
AXISBANK	720	PE	10,78,800	208%	19.4
JUBLFOOD	2,400	PE	3,14,625	196%	55.5
M&MFIN	122	PE	1,84,000	188%	0.4
BANDHANBNK	290	PE	4,44,600	171%	9.6
NMDC	112	PE	1,60,800	167%	0.1
MARICO	500	PE	2,91,000	165%	3.0
JUBLFOOD	2,300	PE	2,93,250	163%	38.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	25,999	57.6
RELIANCE	2,500	CE	19,521	18.2
INFY	1,900	CE	16,671	35.1
SBIN	500	CE	12,128	10.6
ITC	250	CE	11,876	2.5
TATASTEEL	1,300	CE	11,623	30.0
BAJFINANCE	7,000	CE	11,307	141.8
ITC	240	CE	10,927	6.4
ULTRACEMCO	6,300	CE	10,078	199.4
VOLTAS	1,300	CE	9,898	28.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	8,234	44.2
RELIANCE	2,300	PE	6,506	15.9
INFY	1,800	PE	6,070	11.5
ITC	230	PE	5,747	0.9
TATASTEEL	1,200	PE	5,368	17.7
ITC	235	PE	5,175	1.7
JUBLFOOD	2,300	PE	4,957	38.1
RELIANCE	2,380	PE	4,953	36.2
JUBLFOOD	2,400	PE	4,586	55.5
INFY	1,860	PE	4,313	24.2

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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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