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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	16,559	1,34,67,850	43,25,950	-3.55	1.78	<b>16030</b>
PREVIOUS	16,517	1,36,47,700	63,56,050	-11.65	1.79	
% CHANGE	0.25%	-1.32%	-31.94%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and traded in a small range through the day.
- Nifty added 33 points to close at 16563.
- OI concentration seen in 16500CE and 16000PE
- Addition witnessed in 16500PE and in 16800CE.
- PCR OI stands at 1.78 compared to 1.79 in the previous trading session.
- Nifty to trade with a support of 16030.

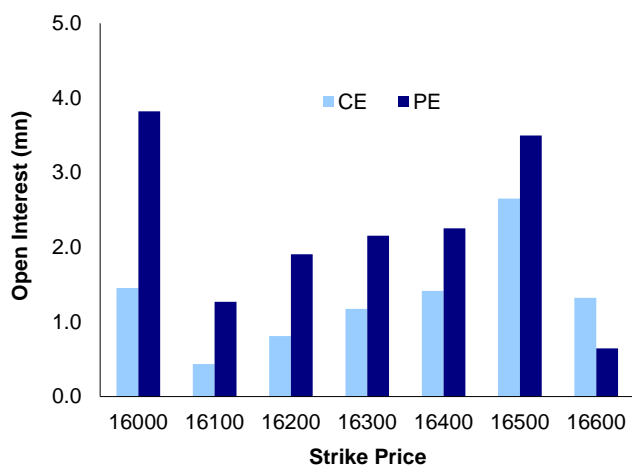
### NIFTY LEVELS

16030    16148    16271    16422    16535    16730

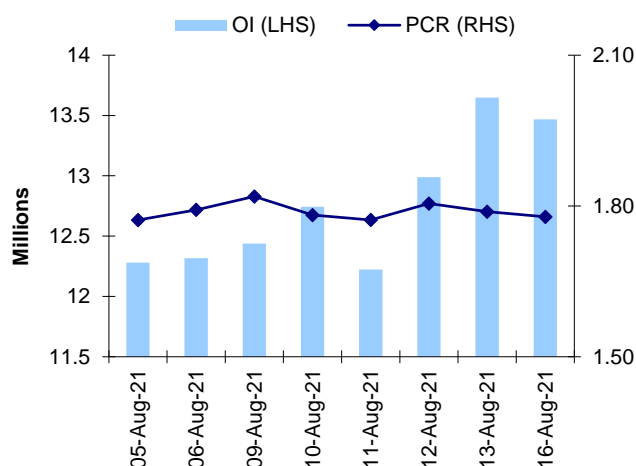
### Stocks

- **Sector:** - Metal stocks traded positive.
- Market wide-open interest is 863,087Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APOLLOHOSP	17.8%	25,06,500	6.9%
CUMMINSIND	13.2%	31,84,800	0.9%
LALPATHLAB	11.5%	5,71,000	0.7%
MARUTI	9.8%	30,54,800	-2.5%
GUJGASLTD	8.3%	23,76,250	0.0%
JSWSTEEL	7.6%	4,89,86,100	1.7%
AMARAJABAT	5.8%	99,03,000	-1.2%
ALKEM	5.7%	5,57,000	1.5%
AUROPARMA	5.4%	1,46,16,550	-3.1%
SHREECEM	5.2%	2,16,000	-2.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IGL	-7.4%	92,79,875	0.7%
CADILAHC	-7.2%	2,40,13,000	-4.7%
MANAPPURAM	-6.3%	2,91,36,000	2.7%
RECLTD	-6.1%	2,36,16,000	3.4%
BHARATFORG	-5.8%	84,52,500	-1.9%
PFC	-5.3%	3,31,76,200	3.0%
INDIGO	-5.3%	28,72,500	0.9%
GODREJPROP	-4.7%	21,09,900	0.0%
DRREDDY	-4.5%	33,97,000	0.2%
STAR	-3.7%	19,27,800	-4.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	2,71,14,488	4,07,602	1,519
RELIANCE	1,01,23,204	2,20,423	2,174
SBIN	1,76,08,693	75,292	425
TCS	20,83,489	72,305	3,473
JSWSTEEL	90,95,337	68,809	762
HDFC	24,65,887	67,100	2,731
BHARTIARTL	1,03,12,706	65,731	634
SAIL	4,43,35,128	59,640	135
M&M	71,31,928	56,751	799

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	CE	0.9	116	144,14,400
NTPC	120	CE	1.2	119	146,09,100
COALINDIA	150	CE	0.6	142	123,39,600
ITC	220	CE	0.9	211	426,01,600
M&M	800	CE	11.6	799	29,97,400
M&M	780	CE	22.7	799	29,01,500
DRREDDY	5,000	CE	17.2	4,666	6,69,000
HEROMOTOCO	2,800	CE	22.8	2,745	9,87,900
LUPIN	1,000	CE	11.5	970	21,47,100
IOC	110	CE	1.1	107	103,02,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TECHM	1,300	PE	5.2	1,371	9,30,600
ONGC	115	PE	2.0	116	36,49,800
HEROMOTOCO	2,700	PE	21.5	2,745	3,39,600
BPCL	450	PE	2.2	465	21,90,600
CIPLA	900	PE	21.2	891	9,38,600
SBIN	430	PE	10.6	426	66,01,500
ITC	210	PE	2.4	211	98,59,200
AXISBANK	750	PE	6.0	763	17,05,200
KOTAKBANK	1,700	PE	4.4	1,783	8,09,200
HEROMOTOCO	2,750	PE	41.3	2,745	2,81,700

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUROPHARMA	740	CE	2,21,650	1163%	21.7
GRANULES	350	CE	2,43,350	824%	12.0
MARUTI	6,900	CE	1,43,900	783%	94.1
TVSMOTOR	540	CE	2,71,600	708%	11.5
AUROPHARMA	750	CE	4,75,800	597%	17.0
EXIDEIND	165	CE	5,97,600	295%	2.7
TCS	3,480	CE	2,79,900	223%	40.5
BRITANNIA	3,660	CE	1,18,000	219%	47.8
TVSMOTOR	550	CE	3,52,800	204%	7.5
VEDL	355	CE	11,28,400	198%	3.6

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLOHOSP	4,300	PE	1,08,500	14367%	81.6
TATASTEEL	1,540	PE	2,42,250	4650%	49.4
TATASTEEL	1,520	PE	4,46,250	2286%	38.9
TATASTEEL	1,560	PE	1,03,700	1933%	63.5
APOLLOHOSP	4,200	PE	1,57,250	1238%	47.9
TATASTEEL	1,480	PE	9,21,400	359%	22.2
RELIANCE	2,180	PE	3,60,000	334%	35.8
M&M	790	PE	3,43,000	330%	8.2
VEDL	350	PE	3,28,600	324%	17.0
VEDL	335	PE	5,17,700	307%	7.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	1,13,296	21.0
TATASTEEL	1,500	CE	53,424	47.3
RELIANCE	2,160	CE	37,965	35.7
RELIANCE	2,180	CE	35,372	27.5
RELIANCE	2,300	CE	34,633	5.5
RELIANCE	2,220	CE	30,510	15.5
RELIANCE	2,240	CE	28,986	11.6
TATASTEEL	1,540	CE	26,371	27.9
TATASTEEL	1,520	CE	25,746	36.5
RELIANCE	2,140	CE	25,701	47.5

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	21,912	7.7
RELIANCE	2,140	PE	13,795	16.3
RELIANCE	2,200	PE	13,771	48.7
RELIANCE	2,160	PE	13,099	24.6
RELIANCE	2,180	PE	12,595	35.8
RELIANCE	2,120	PE	11,905	11.1
TATASTEEL	1,500	PE	11,442	29.5
TATASTEEL	1,400	PE	11,421	7.3
TATASTEEL	1,460	PE	9,514	16.4
TATASTEEL	1,480	PE	8,885	22.2

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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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