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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	16,255	88,27,900	1,23,59,500	-4.05	1.06	<b>16410</b>
PREVIOUS	15,843	91,75,550	1,08,11,500	0.6	1.01	
% CHANGE	2.60%	-3.79%	14.32%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and gained through the trading session.
- Nifty added 417 points to close at 16259.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 16000PE and Reduction in 16500CE.
- PCR OI stands at 1.06 compared to 1.01 in the previous trading session.
- Nifty to trade with a resistance at 16410.

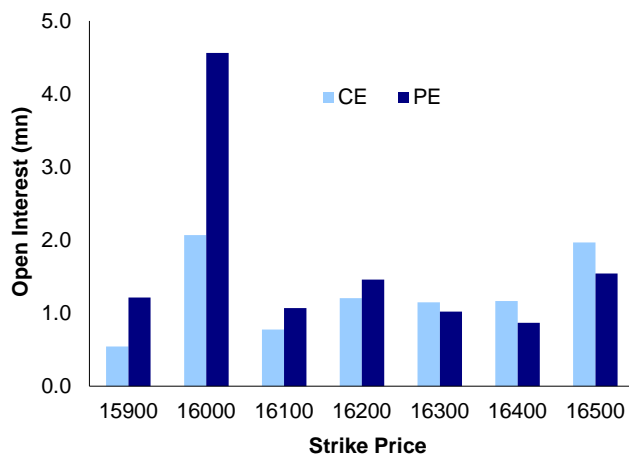
### NIFTY LEVELS

15555    15736    15907    16099    16282    16410

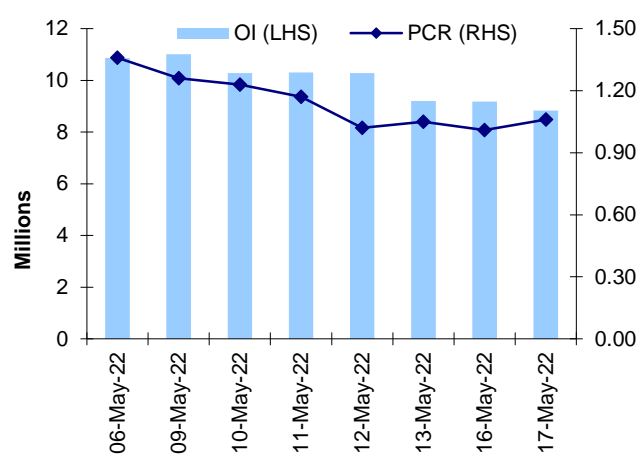
### Stocks

- **Sector:-** Sector: - All sectors traded positive.
- Market wide open interest is 1,016,481Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COROMANDEL	40.6%	16,30,050	6.0%
CHAMBLFERT	11.8%	23,67,000	5.5%
BAJAJFINSV	10.9%	9,45,950	2.5%
METROPOLIS	10.9%	5,05,400	-0.7%
ABB	9.8%	3,63,000	1.9%
HINDPETRO	9.8%	1,29,84,300	0.6%
MCX	9.8%	29,33,800	2.9%
LALPATHLAB	9.4%	11,62,500	-1.0%
HONAUT	9.4%	16,035	0.9%
PERSISTENT	8.1%	5,06,700	3.4%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GUJGASLTD	-11.9%	24,80,000	-0.8%
APOLLOHOSP	-8.3%	22,94,250	3.4%
INTELLECT	-7.0%	12,99,750	11.2%
COALINDIA	-6.6%	4,10,55,000	7.5%
GSPL	-6.4%	20,94,800	2.6%
DIXON	-6.1%	8,45,500	4.4%
HINDALCO	-5.7%	4,38,66,450	9.6%
ESCORTS	-5.7%	31,47,100	-1.6%
ATUL	-5.5%	1,76,025	2.0%
KOTAKBANK	-5.2%	1,42,98,400	1.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	76,38,666	1,91,045	2,529
HINDALCO	3,77,72,554	1,59,271	428
TATASTEEL	1,12,87,601	1,30,869	1,189
HDFCBANK	83,20,722	1,08,924	1,314
TATAMOTORS	2,46,51,585	1,02,724	424
ICICIBANK	1,27,65,052	89,780	710
TATAPOWER	3,47,35,919	81,777	241
SBIN	1,68,80,698	78,098	467
HDFC	30,79,155	67,226	2,191

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	CE	1.3	163	1,28,93,650
COALINDIA	200	CE	1.0	184	81,52,200
SBIN	500	CE	1.3	461	1,10,50,500
NTPC	160	CE	0.6	150	1,71,91,200
ONGC	165	CE	2.6	163	83,19,850
MARUTI	8,000	CE	23.8	7,525	4,54,600
TATAPOWER	250	CE	3.9	241	1,33,75,125
ITC	265	CE	3.4	260	1,31,42,400
ITC	270	CE	2.3	260	1,26,08,000
COALINDIA	190	CE	2.4	184	54,85,200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,200	PE	23.3	2,224	2,31,250
TATAMOTORS	400	PE	3.3	424	64,85,175
ACC	2,100	PE	4.2	2,224	2,00,750
COALINDIA	170	PE	0.6	184	28,26,600
AMBUJACEM	350	PE	0.8	369	32,07,000
COALINDIA	180	PE	2.4	184	26,29,200
COALINDIA	175	PE	1.1	184	25,57,800
SBIN	450	PE	4.7	461	33,81,000
AMBUJACEM	360	PE	1.9	369	28,39,500
ONGC	155	PE	1.3	163	27,75,850

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUROPHARMA	540	CE	2,48,250	1969%	15.8
AUROPHARMA	550	CE	4,02,000	206%	11.4
HINDUNILVR	2,280	CE	2,93,400	179%	18.0
ABFRL	285	CE	3,04,200	172%	7.5
ITC	247	CE	1,47,200	171%	13.8
AUROPHARMA	560	CE	2,64,750	167%	8.1
BANDHANBNK	365	CE	2,19,600	149%	3.4
HINDALCO	440	CE	27,49,850	114%	7.4
TATACONSUM	740	CE	2,26,800	105%	12.1
DELTACORP	245	CE	4,25,500	97%	5.6

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IOC	106	PE	1,10,500	1600%	0.2
FEDERALBNK	76	PE	1,60,000	1500%	0.3
APOLLOTYRE	215	PE	1,07,500	1333%	5.2
TATAPOWER	185	PE	1,35,000	700%	0.2
KOTAKBANK	1,840	PE	1,60,400	604%	33.1
BAJFINANCE	5,700	PE	3,05,375	350%	91.6
DLF	315	PE	4,09,200	335%	4.3
COALINDIA	177	PE	13,14,600	335%	1.7
HINDALCO	410	PE	12,88,925	279%	5.5
VEDL	313	PE	2,41,800	263%	7.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	46,058	61.7
TATASTEEL	1,200	CE	28,366	27.1
RELIANCE	2,600	CE	27,223	18.2
RELIANCE	2,520	CE	22,776	50.0
RELIANCE	2,540	CE	22,296	40.1
TATASTEEL	1,160	CE	21,943	48.8
HINDALCO	430	CE	19,585	11.6
HINDALCO	420	CE	18,468	16.9
TATASTEEL	1,140	CE	17,393	62.9
RELIANCE	2,560	CE	16,824	30.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	20,589	31.1
RELIANCE	2,400	PE	14,693	9.0
RELIANCE	2,460	PE	13,702	18.5
ASIANPAINT	3,000	PE	11,652	37.3
TATAMOTORS	400	PE	10,593	3.3
TATASTEEL	1,100	PE	10,500	6.1
RELIANCE	2,480	PE	10,372	24.2
BAJFINANCE	5,700	PE	9,618	91.6
RELIANCE	2,440	PE	9,519	14.4
ASIANPAINT	2,900	PE	9,484	17.5

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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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