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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	16,596	1,32,04,250	59,95,550	-18.15	1.77	<b>16030</b>
PREVIOUS	16,559	1,34,67,850	43,25,950	-3.55	1.78	
% CHANGE	0.22%	-1.96%	38.59%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat but gained in the second half of the trading session.
- Nifty added 51 points to close at 16614.
- OI concentration seen in 16500 strike.
- Activity witnessed in 16600 strike.
- PCR OI stands at 1.78 compared to 1.78 in the previous trading session.
- Nifty to trade with a support of 16030.

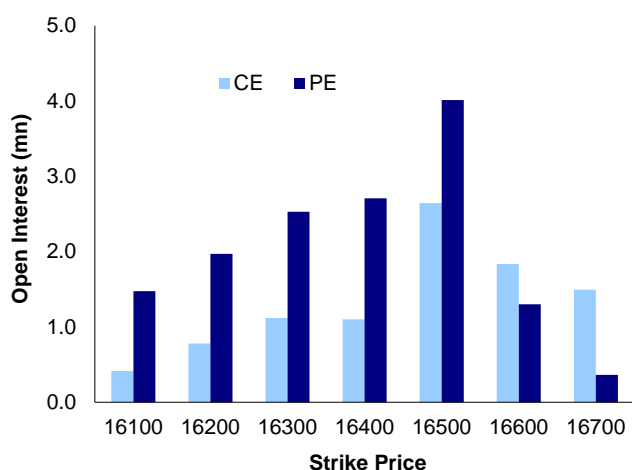
### NIFTY LEVELS

16030    16148    16271    16422    16535    16730

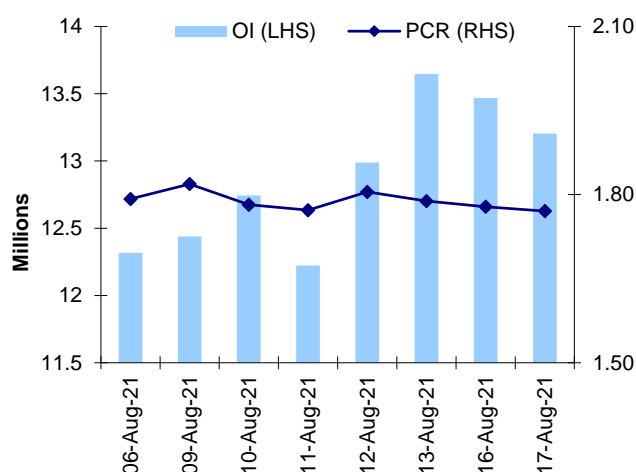
### Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 895,871Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANBK	40.1%	7,29,86,400	-3.0%
APOLLOHOSP	18.7%	29,75,500	13.2%
JUBLFOOD	10.1%	18,94,750	3.7%
CUMMINSIND	9.8%	34,96,800	3.6%
LTTS	7.5%	5,43,600	4.1%
TVSMOTOR	7.0%	73,73,800	-1.6%
AARTIIND	5.8%	35,81,900	1.7%
MPHASIS	5.1%	7,74,800	3.5%
INFY	4.9%	3,10,17,000	2.2%
NAM-INDIA	4.7%	42,96,000	2.7%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PETRONET	-17.2%	2,51,28,000	4.2%
COFORGE	-11.3%	8,58,800	1.8%
ALKEM	-10.4%	4,99,200	-0.3%
TORNTPHARM	-5.3%	7,48,250	1.8%
INDIGO	-5.2%	27,23,000	0.8%
ONGC	-5.0%	4,88,18,000	-1.4%
TATASTEEL	-4.6%	4,62,43,400	-1.0%
MGL	-4.1%	19,77,000	0.0%
LALPATHLAB	-3.9%	5,48,500	0.3%
VOLTAS	-3.5%	39,55,500	0.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	1,89,70,923	2,87,280	1,504
TCS	43,36,019	1,52,776	3,553
RELIANCE	58,41,743	1,26,600	2,164
TECHM	80,42,970	1,13,654	1,414
SBIN	2,29,57,877	96,550	422
HDFC	27,95,510	76,210	2,738
TATAMOTORS	2,55,39,214	75,948	298
WIPRO	1,18,22,772	74,088	635
BHARTIARTL	1,11,02,775	69,844	626

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	CE	0.6	114	1,43,68,200
M&M	800	CE	8.1	790	36,27,400
NTPC	120	CE	0.8	118	1,46,54,700
M&M	780	CE	16.0	790	28,84,000
ITC	220	CE	0.6	209	4,05,95,200
COALINDIA	150	CE	0.4	140	1,15,62,600
IOC	110	CE	0.8	106	1,27,72,500
HEROMOTOCO	2,800	CE	35.7	2,782	9,98,100
DRREDDY	5,000	CE	16.7	4,699	6,31,500
LUPIN	1,000	CE	11.6	974	21,51,350

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TECHM	1,300	PE	2.8	1,415	8,86,200
HEROMOTOCO	2,700	PE	12.3	2,782	3,18,600
INDUSINDBK	1,000	PE	18.0	1,002	9,51,300
BPCL	450	PE	1.8	465	20,66,400
COALINDIA	140	PE	2.3	140	30,03,000
CIPLA	900	PE	12.8	904	8,85,950
ASIANPAINT	3,000	PE	33.2	3,021	2,80,800
KOTAKBANK	1,700	PE	3.3	1,787	8,05,600
SBIN	430	PE	12.4	421	56,70,000
ITC	210	PE	2.7	209	94,40,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ABFRL	255	CE	1,09,200	2000%	0.3
WIPRO	645	CE	4,00,000	1823%	6.5
WIPRO	690	CE	1,00,800	950%	1.1
MOTHERSUMI	215	CE	4,27,000	917%	5.3
VEDL	375	CE	1,95,300	600%	0.7
BHEL	53	CE	9,03,000	514%	1.4
FEDERALBNK	94	CE	1,80,000	500%	0.1
ZEEL	175	CE	1,71,000	470%	6.6
CANBK	167	CE	2,21,400	413%	0.4
BHARTIARTL	730	CE	1,81,398	367%	0.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLOHOSP	4,700	PE	3,52,500	140900%	55.7
APOLLOHOSP	4,400	PE	2,00,000	11329%	22.6
WIPRO	625	PE	4,72,000	7275%	6.5
TATACONSUM	830	PE	1,89,000	4567%	12.9
WIPRO	635	PE	1,21,600	3700%	11.3
CUMMINSIND	1,000	PE	1,91,400	3444%	11.9
WIPRO	640	PE	1,08,800	3300%	14.1
TECHM	1,420	PE	1,16,400	2056%	27.6
TATACONSUM	820	PE	2,65,950	1870%	8.4
HINDUNILVR	2,440	PE	1,14,600	1024%	10.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	43,501	16.6
APOLLOHOSP	4,800	CE	39,763	190.7
APOLLOHOSP	4,700	CE	33,217	265.5
TCS	3,500	CE	33,090	72.3
APOLLOHOSP	5,000	CE	30,226	88.1
VEDL	340	CE	23,285	2.1
RELIANCE	2,180	CE	21,985	21.8
TATASTEEL	1,540	CE	20,435	20.7
INFY	1,740	CE	20,169	19.0
SBIN	430	CE	19,793	4.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,500	PE	15,666	33.6
VEDL	300	PE	15,643	9.5
RELIANCE	2,100	PE	12,567	7.3
SBIN	420	PE	10,483	6.3
APOLLOHOSP	4,500	PE	9,682	29.6
TCS	3,500	PE	9,370	23.2
RELIANCE	2,140	PE	9,045	17.3
APOLLOHOSP	4,300	PE	9,008	17.4
BAJFINANCE	6,300	PE	8,760	62.8
APOLLOHOSP	4,700	PE	8,726	55.7

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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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