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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	16,226	83,64,250	1,25,80,600	-13.95	1.00	<b>16410</b>
PREVIOUS	16,255	88,27,900	1,23,59,500	-4.05	1.06	
% CHANGE	-0.18%	-5.25%	1.79%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and had a volatile trading session.
- Nifty lost 19 points to close at 16240.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 16500CE and in 16300PE.
- PCR OI stands at 1.00 compared to 1.06 in the previous trading session.
- Nifty to trade with a resistance at 16410.

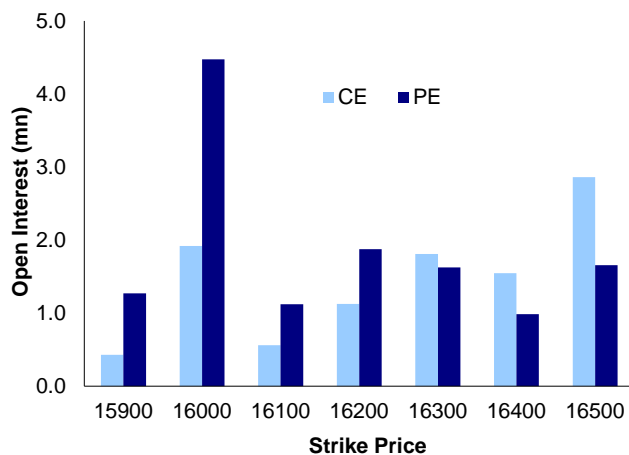
### NIFTY LEVELS

15555    15736    15907    16099    16282    16410

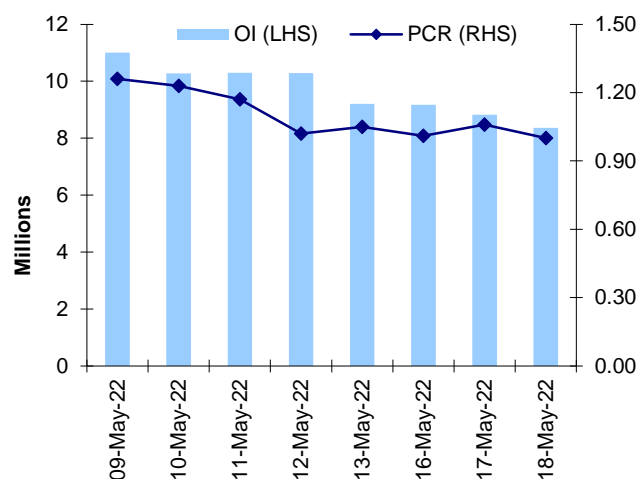
### Stocks

- **Sector:-** FMCG stocks traded positive.
- Market wide open interest is 1,091,213Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
METROPOLIS	29.4%	6,53,900	-9.3%
DELTACORP	26.5%	1,91,49,800	-5.9%
ITC	13.8%	12,80,06,400	0.8%
CHOLAFIN	13.5%	1,05,07,500	0.5%
HINDPETRO	13.2%	1,47,04,200	-4.8%
AMBUJACEM	11.5%	5,15,62,500	-2.1%
BHARTIARTL	11.3%	6,16,93,000	-1.5%
LALPATHLAB	11.1%	12,91,125	-6.1%
LUPIN	11.1%	93,95,050	-1.1%
ABB	10.7%	4,01,750	-0.7%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PERSISTENT	-8.7%	4,62,600	3.5%
LTTS	-6.7%	10,01,000	2.6%
BOSCHLTD	-6.6%	1,19,350	4.1%
ICICIBANK	-6.1%	10,25,97,000	-0.4%
ACC	-5.7%	24,36,250	0.5%
COALINDIA	-5.6%	3,87,45,000	0.5%
APOLLOTYRE	-5.5%	1,08,87,000	-0.4%
HINDALCO	-5.4%	4,14,90,700	1.8%
INTELLECT	-5.0%	12,34,500	0.7%
AARTIIND	-4.6%	30,87,200	1.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	79,73,235	2,02,191	2,538
BHARTIARTL	1,89,92,703	1,33,622	696
ADANIPOWER	3,61,11,034	1,05,751	295
HDFCBANK	78,66,192	1,03,947	1,314
KOTAKBANK	53,21,784	98,651	1,847
TATASTEEL	81,57,580	96,925	1,180
AXISBANK	1,30,13,873	86,254	659
TATAMOTORS	2,04,90,516	86,069	415
ICICIBANK	1,18,35,013	84,200	707

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	CE	1.0	163	1,26,62,650
COALINDIA	200	CE	1.1	186	80,64,000
SBIN	500	CE	0.8	451	1,10,10,000
NTPC	160	CE	0.4	148	1,67,80,800
ONGC	165	CE	2.2	163	82,19,750
IOC	130	CE	0.4	118	84,24,000
ITC	270	CE	3.3	262	1,48,32,000
COALINDIA	190	CE	2.7	186	58,29,600
MARUTI	8,000	CE	21.5	7,560	4,54,500
ITC	265	CE	4.6	262	1,37,85,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,200	PE	15.1	2,236	2,30,750
COALINDIA	180	PE	2.0	186	31,29,000
TATAMOTORS	400	PE	3.7	416	58,53,900
AMBUJACEM	370	PE	10.2	362	37,62,000
AMBUJACEM	360	PE	3.2	362	34,75,500
COALINDIA	170	PE	0.5	186	25,95,600
SBIN	450	PE	7.8	451	36,09,000
COALINDIA	175	PE	0.9	186	24,15,000
AMBUJACEM	350	PE	1.1	362	31,65,000
ASIANPAINT	3,000	PE	23.3	3,092	2,95,950

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IOC	118	CE	3,44,500	52.0	2.8
INDIGO	1,820	CE	1,19,250	14.4	17.4
INDUSTOWER	205	CE	1,26,000	14.0	2.85
IOC	119	CE	1,88,500	13.5	2.25
BPCL	345	CE	19,27,800	6.8	3.6
HDFCAMC	1,860	CE	1,01,400	5.9	11.7
HINDPETRO	255	CE	3,78,000	5.7	2.75
HINDPETRO	250	CE	7,93,800	5.5	4.4
BPCL	330	CE	2,79,000	3.7	9.1
LUPIN	720	CE	6,74,900	3.6	7.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IOC	114	PE	5,20,000	7900%	1.4
DELTACORP	190	PE	7,15,300	3010%	1.2
GUJGASLTD	580	PE	1,68,750	1250%	15.5
GODREJCP	810	PE	1,18,000	638%	11.6
MARICO	510	PE	1,77,000	556%	4.0
HINDPETRO	235	PE	1,02,600	533%	3.6
PETRONET	220	PE	7,17,000	513%	2.8
DABUR	495	PE	1,08,750	480%	2.9
KOTAKBANK	1,860	PE	1,36,000	457%	38.2
BHARTIARTL	610	PE	1,10,200	452%	1.4

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	42,391	18.2
RELIANCE	2,560	CE	31,788	31.7
BHARTIARTL	720	CE	31,073	5.6
RELIANCE	2,540	CE	30,269	41.2
TATASTEEL	1,200	CE	21,513	19.8
BHARTIARTL	730	CE	19,160	4.1
BHARTIARTL	700	CE	19,113	11.0
BHARTIARTL	710	CE	18,980	7.8
RELIANCE	2,500	CE	18,814	64.7
RELIANCE	2,580	CE	17,870	24.1

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	26,400	25.9
RELIANCE	2,520	PE	18,766	33.3
RELIANCE	2,540	PE	12,882	42.2
BAJFINANCE	5,700	PE	10,616	96.2
BHARTIARTL	700	PE	10,314	18.2
RELIANCE	2,400	PE	9,612	7.2
TATASTEEL	1,180	PE	9,357	26.9
BHARTIARTL	690	PE	8,599	12.7
RELIANCE	2,460	PE	8,308	15.5
RELIANCE	2,480	PE	7,483	20.2

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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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