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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	16,183	69,04,200	1,24,32,950	-30.65	0.94	<b>16410</b>
PREVIOUS	16,253	75,51,400	1,38,14,800	-12.75	1.01	
% CHANGE	-0.43%	-8.57%	-10.00%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and tested 16400 levels before giving up all its gains to close negative.
- Nifty lost 51 points to close at 16214.
- OI concentration seen in 17000CE and 16000PE.
- Reduction witnessed in 16300CE and Addition in 16100PE.
- PCR OI stands at 0.94 compared to 1.01 in the previous trading session.
- Nifty to trade with a resistance at 16410.

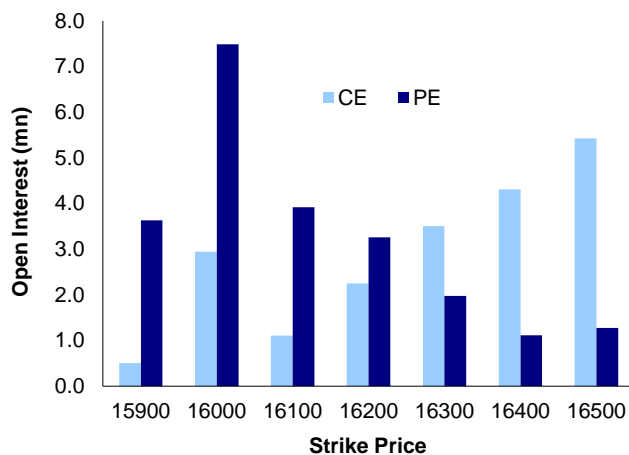
### NIFTY LEVELS

15555    15736    15907    16099    16282    16410

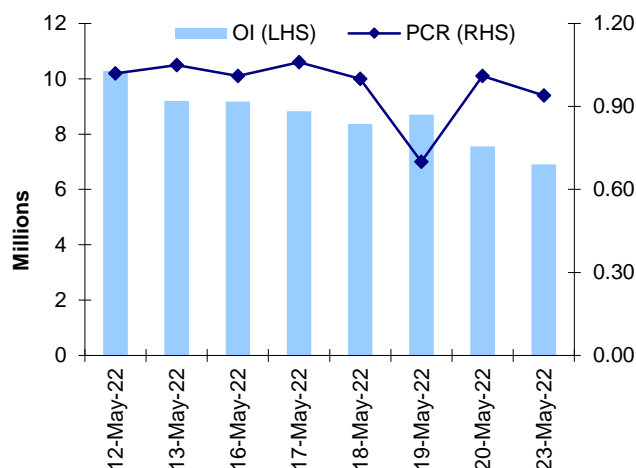
### Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is 951,034Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABB	33.2%	5,11,500	0.3%
JINDALSTEL	22.4%	3,48,22,500	-17.4%
ASTRAL	20.4%	9,22,350	1.0%
M&M	15.9%	1,43,91,300	4.2%
HAL	15.4%	26,81,375	3.3%
CUMMINSIND	12.7%	14,12,400	0.6%
APLLTD	12.4%	14,83,300	1.1%
JKCEMENT	11.4%	3,13,425	-0.5%
IDFCFIRSTB	10.2%	27,35,38,500	-1.0%
ONGC	9.9%	4,97,07,350	-4.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHEL	-20.1%	10,53,57,000	-3.8%
GNFC	-14.4%	38,90,900	4.1%
IRCTC	-12.6%	1,37,50,625	-1.4%
ABBOTINDIA	-11.4%	27,270	-1.2%
BAJAJ-AUTO	-11.1%	29,81,500	0.0%
INDIAMART	-9.7%	3,27,900	0.1%
L&TFH	-9.3%	5,18,30,592	0.5%
IEX	-8.5%	4,39,08,750	-0.2%
LALPATHLAB	-7.9%	12,75,000	0.9%
FSL	-7.5%	1,29,76,600	-1.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	2,73,88,346	2,81,770	1,023
RELIANCE	70,39,144	1,84,278	2,607
HDFCBANK	97,43,160	1,28,550	1,304
ICICIBANK	1,74,38,451	1,25,209	711
JINDALSTEL	2,90,84,924	1,17,495	396
JSWSTEEL	1,75,54,373	97,323	548
MARUTI	11,61,175	91,588	7,897
DIVISLAB	21,80,936	90,133	3,898
SAIL	11,35,85,736	84,482	74

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	CE	0.2	155	1,23,04,600
NTPC	165	CE	0.1	150	1,88,89,800
COALINDIA	200	CE	0.4	184	76,06,200
NTPC	160	CE	0.4	150	1,75,73,100
ITC	280	CE	0.9	269	1,36,67,200
COALINDIA	190	CE	1.3	184	58,00,200
SBIN	500	CE	0.3	454	83,89,500
ITC	275	CE	1.5	269	1,22,27,200
ITC	300	CE	0.2	269	1,16,73,600
ITC	265	CE	4.7	269	1,15,48,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	4,000	PE	9.6	4,271	2,05,750
DRREDDY	4,200	PE	32.1	4,271	2,00,875
DRREDDY	3,900	PE	5.5	4,271	1,88,375
ITC	260	PE	0.5	269	59,55,200
COALINDIA	180	PE	1.3	184	26,41,800
ITC	265	PE	1.2	269	55,52,000
M&M	900	PE	1.5	940	8,30,200
ITC	250	PE	0.2	269	48,00,000
HINDALCO	400	PE	4.1	413	23,35,975
TATAMOTORS	400	PE	1.6	421	44,74,500

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SAIL	75	CE	42,03,750	44150%	2.0
TATASTEEL	1,040	CE	10,56,550	30975%	22.0
NMDC	132	CE	4,45,550	13200%	1.8
JSWSTEEL	550	CE	6,30,450	9240%	13.7
TATASTEEL	1,060	CE	8,96,750	7436%	15.2
JSWSTEEL	570	CE	6,35,850	4182%	7.5
SAIL	79	CE	4,89,250	3333%	0.8
JINDALSTEL	400	CE	6,51,250	3156%	11.6
TATASTEEL	1,000	CE	6,04,775	2312%	43.0
JINDALSTEL	440	CE	6,82,500	2084%	2.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JINDALSTEL	350	PE	2,40,000	19100%	1.9
JSWSTEEL	530	PE	1,83,600	6700%	8.0
SAIL	74	PE	4,60,750	3133%	2.6
ASHOKLEY	137	PE	4,86,000	2600%	3.1
TATASTEEL	920	PE	2,24,825	2305%	6.7
MARICO	540	PE	1,88,000	1989%	11.2
JSWSTEEL	540	PE	4,53,600	1580%	11.2
NMDC	115	PE	1,60,800	1500%	0.5
TATASTEEL	940	PE	4,38,175	1312%	8.9
SAIL	72	PE	1,94,750	1267%	2.0

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	58,753	10.4
RELIANCE	2,640	CE	52,817	21.6
MARUTI	8,000	CE	45,012	63.6
RELIANCE	2,660	CE	36,647	16.2
RELIANCE	2,800	CE	29,315	4.3
RELIANCE	2,620	CE	28,495	29.0
RELIANCE	2,600	CE	27,633	38.1
TATASTEEL	1,100	CE	27,295	7.2
ITC	280	CE	22,815	0.9
MARUTI	7,900	CE	22,089	100.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,000	PE	42,560	21.1
RELIANCE	2,600	PE	31,218	34.8
RELIANCE	2,500	PE	18,742	8.5
HINDALCO	400	PE	16,353	4.1
DIVISLAB	4,000	PE	15,349	154.4
MARUTI	7,800	PE	15,278	67.4
DIVISLAB	3,900	PE	14,615	103.0
RELIANCE	2,580	PE	14,098	26.9
TATASTEEL	1,020	PE	13,586	29.3
RELIANCE	2,560	PE	12,186	20.1

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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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