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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	16,273	1,10,39,800	2,03,64,450	25.7	1.98	<b>16000</b>
PREVIOUS	17,123	68,83,450	52,35,200	59.85	0.71	
% CHANGE	-4.97%	60.38%	288.99%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-down and continued to lose ground through the day.
- Nifty lost 815 points to close at 16247.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 16500CE and in 16000PE.
- PCR OI stands at 1.98.
- Nifty to trade with a support of 16000.

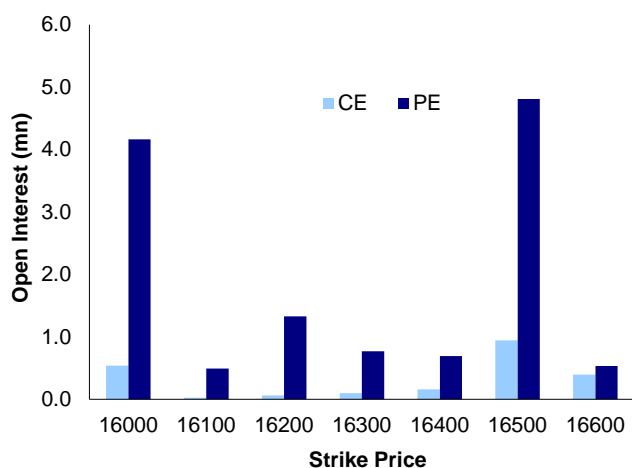
### NIFTY LEVELS

15815    15931    16000    16237    16450    16613

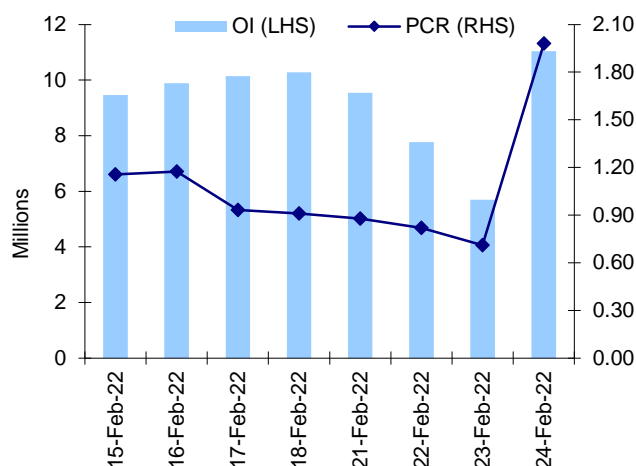
### Stocks

- **Sector:** - All sectors trended lower.
- Market wide open interest is 583,473Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ESCORTS	342.1%	45,95,800	-3.4%
INDUSTOWER	142.4%	2,08,46,000	-18.1%
HINDALCO	43.3%	3,44,06,450	-0.2%
PERSISTENT	40.0%	3,82,200	-4.6%
ITC	38.7%	17,08,70,400	-3.4%
GRANULES	37.7%	1,14,45,200	-6.4%
MCX	35.8%	19,74,000	-8.8%
AXISBANK	34.1%	3,83,83,200	-6.0%
EICHERMOT	32.5%	27,97,900	-3.3%
BAJFINANCE	31.9%	41,23,125	-5.9%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IDEA	-12.7%	68,65,60,000	-9.8%
AARTIIND	-5.1%	21,36,900	-5.6%
GSPL	-3.8%	10,79,500	-7.2%
IBULHSGFIN	-2.2%	2,82,22,400	-8.7%
COFORGE	1.1%	4,93,100	-4.7%
HONAUT	1.4%	7,650	-2.4%
INDIAMART	1.7%	3,23,625	-0.6%
BOSCHLTD	1.9%	1,20,200	-5.9%
CUB	2.3%	1,09,75,200	-5.0%
ABB	2.9%	3,17,250	-2.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,14,66,725	2,62,720	2,256
TATAMOTORS	5,72,65,685	2,54,208	428
ICICIBANK	2,80,23,104	2,00,942	707
TCS	50,39,136	1,73,373	3,402
HDFCBANK	1,18,15,383	1,71,118	1,419
SBIN	3,23,56,037	1,55,229	473
TATASTEEL	1,21,26,867	1,32,881	1,074
HINDALCO	2,48,19,208	1,28,810	518
TATAPOWER	6,00,97,152	1,25,529	204

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	CE	3.35	157	62,52,400
AMBUJACEM	340	CE	4.45	301	22,05,000
TATAMOTORS	500	CE	6.2	428	77,52,000
ONGC	160	CE	6.8	157	31,03,100
TCS	4,000	CE	9.65	3,412	12,71,850
ONGC	165	CE	4.9	157	26,64,200
HEROMOTOCO	2,800	CE	20.5	2,492	2,61,000
TCS	3,800	CE	18.65	3,412	10,33,950
BANKBARODA	110	CE	2.55	101	68,56,200
MARUTI	9,000	CE	101.45	8,224	1,72,700

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	450	PE	40.7	428	32,54,700
SBIN	500	PE	38.1	472	30,10,500
TATAMOTORS	400	PE	17.8	428	29,07,000
SBIN	450	PE	14.1	472	28,96,500
HDFCBANK	1,400	PE	46.5	1,423	10,13,100
BANKBARODA	100	PE	5.4	101	38,96,100
HDFCBANK	1,500	PE	97.8	1,423	9,02,000
TCS	3,600	PE	236.3	3,412	4,48,800
MARUTI	8,000	PE	261.8	8,224	83,300
TATAPOWER	200	PE	9.6	204	36,31,500

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CANBK	220	CE	11,44,800	21100%	7.6
LICHSGFIN	350	CE	5,00,000	12400%	12.7
TATAMOTORS	420	CE	2,53,650	8800%	32.9
TATACHEM	850	CE	1,14,000	5600%	15.9
SAIL	85	CE	7,45,750	5133%	6.5
TATAMOTORS	350	CE	1,48,200	5100%	88.0
AMARAJABAT	550	CE	1,77,000	4325%	14.5
PFC	114	CE	2,72,800	4300%	1.5
INDIACEM	200	CE	1,24,700	4200%	6.3
IDFCFIRSTB	41	CE	9,32,400	4100%	1.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCBANK	1,100	PE	1,14,400	20700%	6.2
BHARTIARTL	620	PE	1,05,450	11000%	9.6
TATAMOTORS	390	PE	3,10,650	10800%	15.0
TATAMOTORS	360	PE	2,85,000	9900%	8.7
ICICIBANK	630	PE	1,26,500	9100%	8.4
ITC	185	PE	1,85,600	5700%	1.8
COALINDIA	130	PE	2,31,000	5400%	1.1
APOLLOTYRE	170	PE	4,07,500	5333%	8.1
JINDALSTEL	320	PE	1,22,500	4800%	6.7
INDUSTOWER	210	PE	3,13,600	3633%	21.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	15,341	33.5
RELIANCE	2,500	CE	13,375	15.5
RELIANCE	2,300	CE	11,255	68.9
TCS	3,600	CE	9,375	50.8
TATASTEEL	1,200	CE	9,110	20.8
TCS	3,800	CE	8,925	18.7
TCS	3,700	CE	8,765	30.2
TCS	3,500	CE	8,673	84.2
HDFCBANK	1,500	CE	8,313	22.6
TATAMOTORS	500	CE	7,396	6.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	10,651	62.2
RELIANCE	2,300	PE	10,043	104.7
SBIN	480	PE	5,870	26.0
TCS	3,400	PE	5,689	120.2
TATASTEEL	1,100	PE	5,246	76.4
RELIANCE	2,100	PE	4,913	36.3
TATASTEEL	1,000	PE	4,908	35.7
HDFCBANK	1,400	PE	4,794	46.5
INFY	1,600	PE	4,790	29.5
TATAMOTORS	400	PE	4,473	17.8

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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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