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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	16,632	46,98,000	74,60,850	-1.65	1.14	<b>16030</b>
PREVIOUS	16,620	77,68,750	61,58,950	-3.75	1.28	
% CHANGE	0.07%	-39.53%	21.14%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and traded in a small range through the trading session.
- Nifty added 10 points to close at 16634.
- OI concentration seen in 16700CE and 16500PE.
- Addition witnessed in 16600PE and in 16700CE.
- PCR OI stands at 1.14 compared to 1.28 in the previous trading session.
- Nifty to trade with a support of 16030.

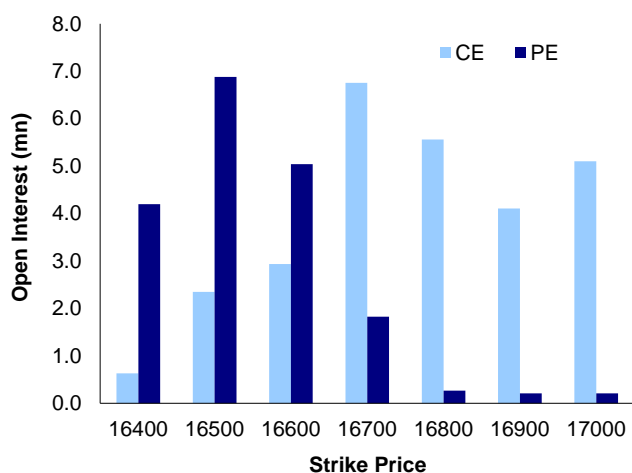
### NIFTY LEVELS

16030    16148    16271    16422    16535    16730

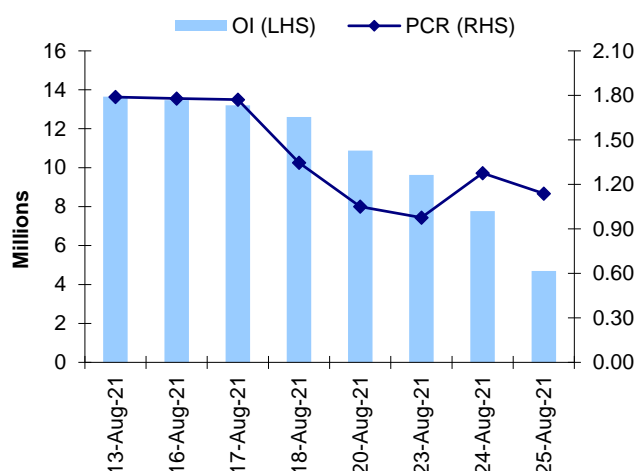
### Stocks

- **Sector:-** Oil & Gas stocks traded positive.
- Market wide-open interest is 868,685Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	14.1%	14,12,775	-0.2%
GODREJCP	11.7%	47,27,000	2.7%
SUNTV	6.8%	1,35,72,000	-2.7%
LICHSGFIN	6.4%	2,56,70,000	1.7%
MARUTI	5.6%	32,30,700	-1.3%
MARICO	5.4%	1,07,78,000	-1.8%
DLF	4.8%	4,78,20,300	-2.5%
NTPC	4.7%	6,22,55,400	0.0%
IBULHSGFIN	4.5%	3,79,81,200	-0.7%
IDFCFIRSTB	4.4%	22,36,11,000	-0.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TVSMOTOR	-12.4%	60,13,000	2.2%
LALPATHLAB	-10.3%	4,43,250	-0.4%
TORNTPOWER	-9.7%	24,12,000	2.6%
MOTHERSUMI	-9.6%	3,21,12,500	1.3%
NAM-INDIA	-7.4%	36,01,600	0.7%
M&MFIN	-7.3%	3,60,84,000	0.4%
AUBANK	-6.9%	22,83,000	-0.7%
COFORGE	-6.8%	8,55,200	1.1%
APLLTD	-6.6%	19,52,500	1.1%
BOSCHLTD	-6.5%	1,81,450	-0.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	1,25,65,010	1,76,595	1,390
RELIANCE	61,75,126	1,36,114	2,203
TATAMOTORS	3,15,38,128	90,333	284
ADANIANT	53,61,140	78,277	1,475
TCS	21,23,263	77,863	3,659
HINDALCO	1,79,74,391	77,401	431
SBIN	1,64,10,980	68,495	416
ICICIBANK	95,35,359	66,088	691
HDFCBANK	38,63,987	60,148	1,557

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	800	CE	0.1	772	31,22,000
SUNPHARMA	800	CE	0.1	769	56,88,200
M&M	780	CE	0.6	772	28,46,900
AXISBANK	760	CE	0.2	740	38,61,600
ONGC	120	CE	0.1	116	1,06,41,400
M&M	790	CE	0.2	772	16,23,300
BAJAJ-AUTO	3,900	CE	1.4	3,695	2,52,750
ITC	220	CE	0.1	206	2,62,97,600
ASIANPAINT	3,100	CE	2.6	3,040	2,75,400
MARUTI	7,000	CE	3.0	6,719	2,16,100

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	6,500	PE	1.5	6,719	1,28,500
BHARTIARTL	600	PE	0.2	613	42,01,770
INDUSINDBK	1,000	PE	2.6	1,005	6,66,000
HINDALCO	420	PE	0.4	430	16,12,500
HDFCBANK	1,500	PE	1.2	1,558	8,80,550
TCS	3,500	PE	0.6	3,655	3,06,300
RELIANCE	2,100	PE	0.3	2,204	9,30,250
AXISBANK	750	PE	10.2	740	4,58,400
LT	1,600	PE	9.5	1,596	2,12,175
HDFCBANK	1,520	PE	1.3	1,558	6,92,450

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARTIARTL	615	CE	3,92,412	102%	2.5
MCDOWELL-N	690	CE	1,36,250	73%	3.1
DLF	305	CE	1,25,400	73%	4.0
MARICO	520	CE	1,42,000	69%	1.4
GUJGASLTD	720	CE	1,31,250	64%	4.1
UPL	790	CE	9,17,800	62%	0.3
HAVELLS	1,240	CE	1,24,000	49%	1.7
ADANI PORTS	730	CE	6,80,000	47%	3.8
TITAN	1,840	CE	1,90,875	43%	3.2
EXIDEIND	162	CE	2,26,800	37%	0.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ESCORTS	1,320	PE	1,13,300	1371%	4.1
ADANI PORTS	730	PE	1,33,750	224%	12.9
VEDL	285	PE	8,43,200	206%	1.6
HINDALCO	425	PE	4,42,900	182%	1.4
NATIONALUM	81	PE	2,38,000	180%	0.7
ADANI PORTS	720	PE	3,11,250	174%	6.0
ADANI PORTS	710	PE	3,06,250	81%	2.9
ADANI ENT	1,460	PE	2,08,000	66%	7.8
ESCORTS	1,300	PE	1,52,350	65%	2.7
COALINDIA	137	PE	5,46,000	65%	0.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	55,519	9.4
RELIANCE	2,220	CE	38,781	4.6
RELIANCE	2,200	CE	28,576	68.3
RELIANCE	2,240	CE	25,238	2.3
RELIANCE	2,300	CE	18,252	29.2
SBIN	430	CE	15,774	0.4
RELIANCE	2,180	CE	14,954	24.4
TCS	3,700	CE	14,300	6.0
TATASTEEL	1,420	CE	13,157	2.7
TATAMOTORS	290	CE	13,008	1.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	20,868	5.4
RELIANCE	2,180	PE	18,697	1.0
RELIANCE	2,160	PE	12,964	0.3
RELIANCE	2,200	PE	7,553	52.4
BAJFINANCE	6,800	PE	6,845	9.3
BAJFINANCE	6,900	PE	6,835	24.3
TATASTEEL	1,400	PE	6,561	16.7
SBIN	410	PE	6,453	0.8
TATASTEEL	1,380	PE	5,712	6.4
BAJAJFINSV	16,000	PE	5,465	160.1

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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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