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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	16,491	59,78,750	80,12,700	8.3	0.83	<b>16720</b>
PREVIOUS	16,632	79,78,300	79,11,400	1.1	1.06	
% CHANGE	-0.85%	-25.06%	1.28%	-	-	

## OUTLOOK

### Nifty

- Nifty opened negative and stooped lower in the second half of the trading session.
- Nifty lost 147 points to close at 16483.
- OI concentration seen in 17000CE and 16000PE.
- Activity witnessed in 16600 strike.
- PCR OI stands at 0.83 compared to 1.06 in the previous trading session.
- Nifty to trade with a resistance of 16720.

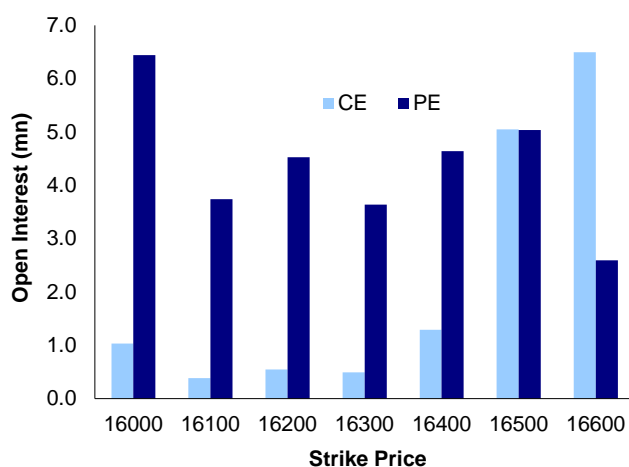
### NIFTY LEVELS

16000    16140    16376    16490    16720    16908

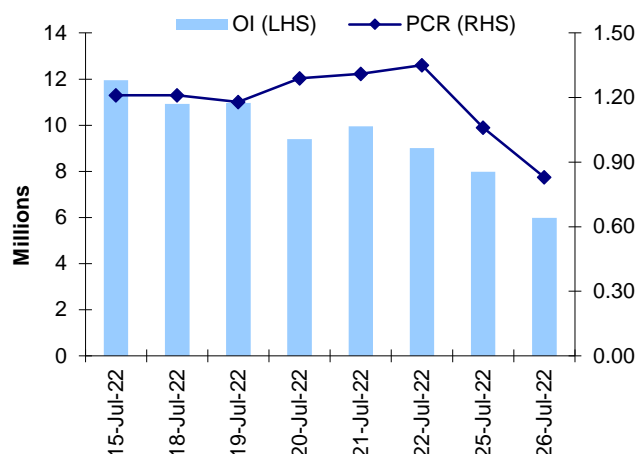
### Stocks

- **Sector:** - IT stocks traded negative.
- Market wide open interest is 1,014,838Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DELTACORP	30.8%	2,06,31,000	4.6%
IDEA	16.4%	73,66,10,000	-0.6%
DIXON	13.8%	7,35,250	-2.1%
NTPC	10.2%	8,68,16,700	-0.1%
ESCORTS	9.9%	27,40,650	0.1%
INFY	8.7%	4,14,96,300	-3.5%
RAMCOCEM	8.6%	61,26,800	2.4%
CHOLAFIN	7.2%	1,00,33,750	-1.0%
COALINDIA	6.8%	4,50,15,600	0.7%
OFSS	6.6%	3,84,800	-4.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MFSL	-20.7%	14,27,400	-4.4%
NBCC	-20.2%	1,01,70,000	4.8%
MGL	-17.4%	39,76,000	-1.9%
CROMPTON	-17.4%	34,24,500	0.5%
JKCEMENT	-16.0%	4,99,000	2.9%
AARTIIND	-14.2%	37,44,250	-3.0%
COROMANDEL	-13.2%	11,78,800	-1.9%
HINDCOPPER	-12.9%	1,42,88,900	3.9%
ALKEM	-12.0%	2,65,600	-1.0%
M&MFIN	-10.8%	2,20,92,000	-0.8%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	52,16,466	1,26,809	2,422
TATASTEEL	1,26,26,469	1,21,196	950
AXISBANK	1,41,35,744	1,00,605	706
ASIANPAINT	28,76,310	89,358	3,109
TCS	26,39,367	82,431	3,116
TECHM	59,39,871	59,903	999
HDFCBANK	42,63,982	59,499	1,394
ICICIBANK	73,74,145	58,805	796
TATAMOTORS	1,15,63,528	51,221	441

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	200	CE	2.4	202	1,89,12,600
DRREDDY	4,500	CE	3.3	4,222	2,79,500
DRREDDY	4,600	CE	2.3	4,222	2,70,875
ONGC	140	CE	0.2	129	1,71,74,850
ITC	300	CE	2.6	302	2,21,44,000
NTPC	150	CE	0.5	150	1,61,48,100
ACC	2,200	CE	9.0	2,182	6,53,750
GAIL	150	CE	0.4	144	41,54,100
DRREDDY	4,400	CE	6.1	4,222	1,85,750
RELIANCE	2,500	CE	3.9	2,426	49,23,250

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	200	PE	0.4	202	76,02,000
INDUSINDBK	900	PE	0.6	964	16,16,400
ACC	2,160	PE	3.2	2,182	3,57,750
M&M	1,100	PE	0.8	1,136	15,98,100
DRREDDY	4,000	PE	6.8	4,222	1,17,375
WIPRO	400	PE	2.1	406	30,68,000
COALINDIA	195	PE	0.1	202	37,84,200
ITC	300	PE	0.6	302	90,97,600
ASIANPAINT	3,050	PE	18.9	3,107	3,84,200
TATAMOTORS	400	PE	0.5	442	53,29,500

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNTV	480	CE	3,16,500	1407%	2.4
SUNTV	500	CE	2,41,500	419%	1.0
SUNTV	470	CE	1,54,500	415%	4.7
MARICO	515	CE	2,17,200	321%	1.2
IEX	155	CE	8,55,000	286%	2.0
TATACONSUM	790	CE	1,73,700	271%	7.2
HINDCOPPER	102	CE	3,26,800	217%	0.5
ASIANPAINT	3,200	CE	5,84,400	196%	11.1
KOTAKBANK	1,780	CE	2,40,800	188%	6.7
ASIANPAINT	3,250	CE	1,46,000	174%	6.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNTV	450	PE	1,44,000	3100%	1.7
DELTACORP	195	PE	2,50,700	679%	4.3
ASIANPAINT	3,100	PE	2,22,800	220%	34.7
SUNTV	440	PE	1,59,000	212%	0.6
DELTACORP	190	PE	5,08,300	195%	2.2
IEX	152	PE	5,28,750	161%	2.0
NBCC	33	PE	7,80,000	160%	0.4
COALINDIA	200	PE	76,02,000	156%	0.4
COALINDIA	202	PE	4,62,000	139%	1.7
ASIANPAINT	3,050	PE	3,84,200	137%	18.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJAJFINSV	14,000	CE	63,918	55.4
BAJAJFINSV	13,500	CE	63,042	152.2
ASIANPAINT	3,200	CE	45,228	11.1
RELIANCE	2,500	CE	44,511	3.9
RELIANCE	2,440	CE	36,906	15.4
TATASTEEL	980	CE	36,582	3.9
ASIANPAINT	3,150	CE	33,589	20.0
ASIANPAINT	3,100	CE	33,446	38.4
BAJFINANCE	6,400	CE	31,955	46.6
RELIANCE	2,460	CE	31,712	9.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	28,206	10.8
TATASTEEL	940	PE	20,002	6.6
ASIANPAINT	3,000	PE	19,575	10.1
ASIANPAINT	3,100	PE	19,239	34.7
BAJAJFINSV	13,000	PE	19,090	119.0
RELIANCE	2,420	PE	18,211	18.5
BAJAJFINSV	12,500	PE	16,658	36.9
ASIANPAINT	3,050	PE	15,730	18.9
INFY	1,440	PE	15,276	9.7
TCS	3,100	PE	15,021	12.9

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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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