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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	16,653	52,13,900	86,87,750	12.3	1.17	<b>16720</b>
PREVIOUS	16,491	59,78,750	80,12,700	8.3	0.83	
% CHANGE	0.98%	-12.79%	8.42%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and traded with a negative bias before reversing and closed above 16600 levels.
- Nifty added 157 points to close at 16641.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 16900CE and 16500PE.
- PCR OI stands at 1.17 compared to 0.83 in the previous trading session.
- Nifty to trade with a resistance of 16720.

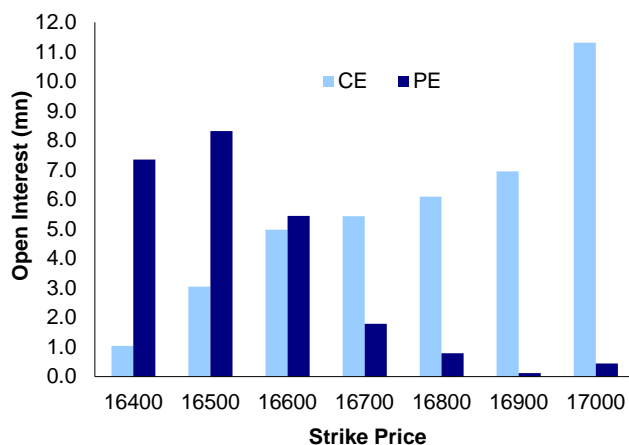
### NIFTY LEVELS

16000    16140    16376    16490    16720    16908

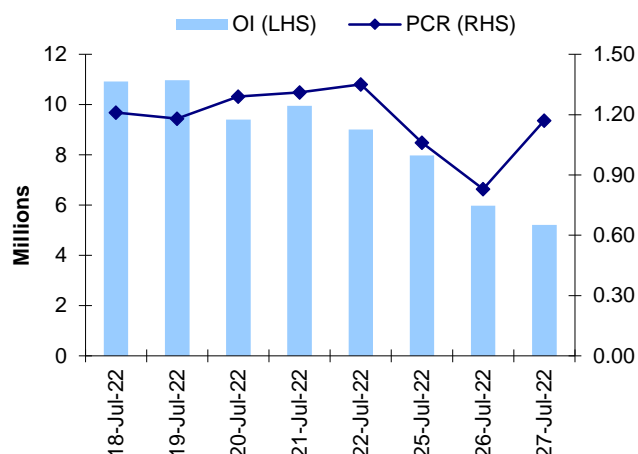
### Stocks

- **Sector:** - Pharma stocks traded positive.
- Market wide open interest is 1,131,739Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GNFC	27.4%	48,29,500	4.8%
COROMANDEL	22.7%	14,51,100	6.2%
OBEROIRLTY	18.1%	58,07,900	0.1%
GMRINFRA	11.9%	12,67,42,500	1.1%
MFSL	11.5%	16,16,550	0.8%
OFSS	10.9%	4,28,800	-1.3%
M&MFIN	8.4%	2,39,40,000	-3.7%
MCDOWELL-N	8.2%	1,53,33,750	-6.8%
CROMPTON	6.7%	36,63,000	1.1%
BOSCHLTD	4.8%	1,24,200	0.4%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NBCC	-29.8%	71,40,000	-1.5%
INDIAMART	-22.9%	3,01,950	2.0%
ASTRAL	-19.8%	6,57,800	2.5%
GSPL	-16.0%	34,85,000	3.3%
CUB	-15.8%	84,90,000	-0.2%
DALBHARAT	-12.1%	11,17,000	2.7%
HONAUT	-10.8%	17,985	1.9%
METROPOLIS	-10.7%	8,64,900	1.1%
NAM-INDIA	-10.5%	26,46,400	2.5%
INDUSTOWER	-9.9%	1,42,21,200	0.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
MARUTI	12,98,855	1,11,370	8,658
LT	53,69,460	96,663	1,797
RELIANCE	39,94,321	96,505	2,419
SBIN	1,51,01,546	78,855	528
ICICIBANK	95,36,564	76,294	801
TATAPOWER	3,36,75,845	73,568	218
HDFCBANK	46,06,389	64,480	1,404
ASIANPAINT	19,76,407	62,211	3,186
KOTAKBANK	34,79,645	60,695	1,754

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	200	CE	3.1	203	1,84,59,000
DRREDDY	4,500	CE	1.9	4,289	2,27,875
DRREDDY	4,600	CE	1.0	4,289	1,95,750
DRREDDY	4,400	CE	5.1	4,289	1,49,500
ONGC	140	CE	0.1	129	1,52,15,200
BOSCHLTD	17,000	CE	41.7	16,494	17,050
DRREDDY	4,700	CE	0.7	4,289	1,42,250
NTPC	150	CE	0.2	150	1,58,91,600
ITC	300	CE	3.1	303	1,79,58,400
BHARTIARTL	690	CE	0.4	676	45,63,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	200	PE	0.1	203	99,03,600
ASIANPAINT	3,050	PE	2.1	3,184	3,45,000
INDUSINDBK	900	PE	0.2	979	13,04,100
DRREDDY	4,000	PE	2.7	4,289	1,02,125
MARUTI	8,500	PE	27.5	8,680	3,05,400
WIPRO	400	PE	1.4	408	25,46,000
ACC	2,160	PE	0.6	2,191	3,16,000
ASIANPAINT	3,000	PE	1.3	3,184	2,19,400
TATAMOTORS	400	PE	0.5	445	44,33,175
M&M	1,100	PE	0.2	1,137	13,39,100

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PEL	1,820	CE	4,50,175	504%	13.0
MCDOWELL-N	830	CE	2,43,125	380%	1.0
MCDOWELL-N	810	CE	1,55,000	335%	3.7
MCDOWELL-N	820	CE	2,68,750	274%	2.0
MCDOWELL-N	800	CE	2,08,125	135%	6.6
PEL	1,840	CE	1,09,175	128%	7.7
KOTAKBANK	1,760	CE	2,80,800	121%	8.0
TATAPOWER	220	CE	19,33,875	101%	1.4
LT	1,820	CE	3,61,800	96%	4.0
KOTAKBANK	1,740	CE	1,76,800	93%	20.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LT	1,820	PE	2,10,900	2243%	25.3
HINDCOPPER	97	PE	2,32,200	1700%	0.2
COALINDIA	210	PE	5,16,600	1018%	7.0
SBIN	525	PE	5,13,000	777%	2.8
PEL	1,820	PE	2,05,975	535%	23.3
INDUSINDBK	970	PE	1,96,200	432%	3.7
LT	1,780	PE	1,66,500	359%	4.1
INDUSINDBK	980	PE	1,64,700	336%	6.7
BPCL	325	PE	1,92,600	269%	1.8
SUNPHARMA	890	PE	2,60,400	232%	1.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	26,548	1.9
MARUTI	8,700	CE	25,574	67.9
MARUTI	8,800	CE	22,837	31.0
LT	1,800	CE	22,469	53.6
MARUTI	8,600	CE	21,473	130.8
RELIANCE	2,420	CE	20,229	16.7
LT	1,800	CE	19,419	9.6
RELIANCE	2,440	CE	17,830	9.0
RELIANCE	2,460	CE	17,132	4.8
ASIANPAINT	3,200	CE	16,590	13.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	19,190	7.1
MARUTI	8,500	PE	18,918	27.5
MARUTI	8,400	PE	15,785	13.7
MARUTI	8,300	PE	14,277	8.1
MARUTI	8,200	PE	12,161	5.5
RELIANCE	2,420	PE	11,228	14.5
ASIANPAINT	3,100	PE	9,831	3.3
RELIANCE	2,380	PE	9,402	3.6
BAJFINANCE	6,200	PE	8,449	13.9
BAJAJFINSV	12,500	PE	8,337	10.6

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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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