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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	16,643	1,14,64,950	1,02,87,200	-17.55	1.31	<b>16200</b>
PREVIOUS	16,327	1,12,43,050	1,12,08,700	-25.1	1.30	
% CHANGE	1.94%	1.97%	-8.22%	-	-	

## OUTLOOK

### Nifty

- Nifty opened above 16500 levels and continued to gain through the day.
- Nifty added 308 points to close at 16661.
- OI concentration seen in 17000CE and 16000PE.
- Activity witnessed in 16600 strike.
- PCR OI stands at 1.31 compared to 1.30 in the previous trading session.
- Nifty to trade with a support of 16200.

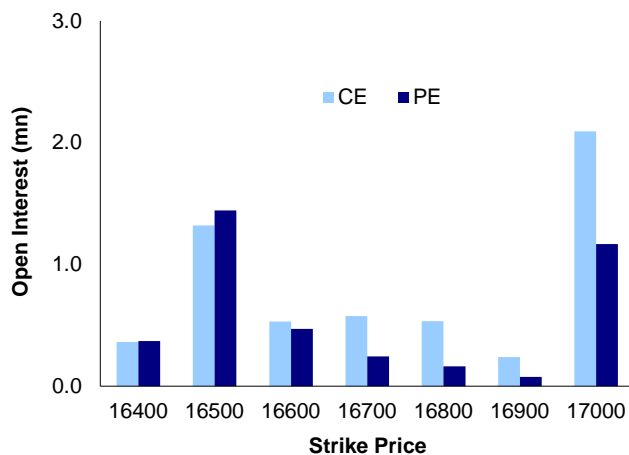
### NIFTY LEVELS

16200    16316    16426    16657    16849    17033

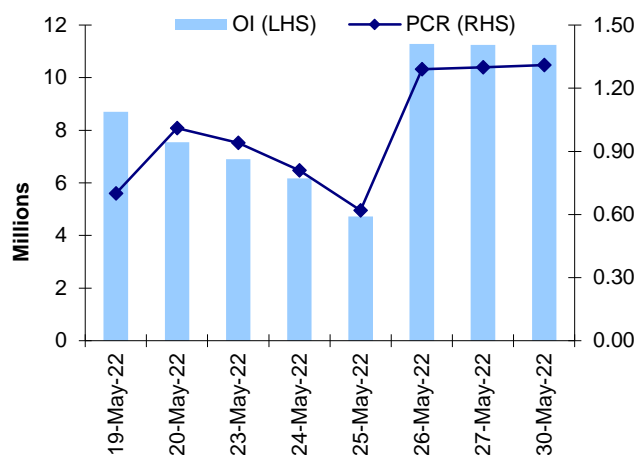
### Stocks

- **Sector:** - IT stocks traded positive.
- Market wide open interest is 841,106Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABB	29.3%	5,03,250	4.4%
ASTRAL	17.1%	7,66,700	0.6%
HONAUT	16.2%	12,570	0.5%
DIXON	15.0%	7,56,500	11.2%
ONGC	14.4%	4,42,28,800	0.2%
PERSISTENT	12.8%	4,30,350	6.0%
IPCALAB	12.6%	8,98,150	-0.1%
JSWSTEEL	10.7%	4,13,07,300	-1.7%
JUBLFOOD	9.7%	1,29,96,875	9.7%
RAIN	9.2%	66,18,000	6.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PEL	-13.1%	28,78,975	8.0%
ATUL	-8.9%	1,01,550	2.3%
ALKEM	-8.2%	1,92,000	1.1%
ABFRL	-6.2%	1,15,23,200	4.5%
KOTAKBANK	-5.1%	1,28,00,800	-2.2%
APOLLOHOSP	-5.0%	21,09,375	0.8%
CUMMINSIND	-4.7%	13,37,400	1.5%
DEEPAKNTR	-4.6%	10,18,000	4.7%
METROPOLIS	-4.4%	5,77,000	2.0%
INDHOTEL	-4.0%	2,13,93,018	5.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	63,93,341	1,68,821	2,665
ADANIPOWER	3,93,94,054	1,32,783	340
HDFC	54,23,558	1,28,847	2,367
M&M	1,16,90,785	1,15,797	998
HDFCBANK	63,12,337	88,961	1,402
TATAMOTORS	1,85,00,266	81,679	442
KOTAKBANK	39,87,800	76,589	1,903
TATASTEEL	72,70,159	76,489	1,047
ASIANPAINT	25,25,482	72,145	2,844

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	150	CE	4.5	145	79,61,800
ONGC	160	CE	2.1	145	77,73,150
COALINDIA	190	CE	6.7	188	46,07,400
COALINDIA	200	CE	3.3	188	39,39,600
ONGC	155	CE	3.1	145	60,40,650
ONGC	180	CE	0.6	145	48,04,800
TATASTEEL	1,100	CE	20.7	997	36,18,875
AMBUJACEM	380	CE	3.6	373	49,95,000
ITC	300	CE	1.3	270	89,82,400
COALINDIA	210	CE	1.5	188	27,51,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	180	PE	4.5	187.8	22,30,200
ONGC	140	PE	4.6	144.6	32,14,750
AMBUJACEM	360	PE	1.5	373.0	34,60,500
AMBUJACEM	370	PE	3.4	373.0	31,12,500
AMBUJACEM	365	PE	1.9	373.0	26,88,000
M&M	900	PE	8.4	998.4	7,49,000
SBIN	460	PE	8.9	476.4	29,23,500
TATAMOTORS	400	PE	4.9	443.8	30,89,400
TATAPOWER	230	PE	8.9	232.3	35,26,875
AMBUJACEM	350	PE	1.0	373.0	19,96,500

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MARICO	580	CE	1,60,000	15900%	4.0
CUB	135	CE	2,21,000	6400%	8.5
RAIN	165	CE	1,50,000	5900%	9.0
JUBLFOOD	700	CE	2,29,375	4488%	3.5
JUBLFOOD	680	CE	3,13,125	2405%	4.7
APOLLOTYRE	260	CE	2,57,500	1960%	0.6
DLF	420	CE	2,29,350	1886%	1.0
NTPC	157	CE	1,99,500	1650%	2.5
BERGEPAIN	610	CE	1,69,400	1440%	23.7
M&M	1,040	CE	2,00,200	1200%	21.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&M	970	PE	2,17,000	15400%	24.4
JUBLFOOD	560	PE	1,62,500	8567%	27.6
JUBLFOOD	530	PE	1,38,750	3071%	15.3
ASHOKLEY	95	PE	1,35,000	2900%	0.2
L&TFH	76	PE	1,42,784	1500%	3.0
JUBLFOOD	540	PE	2,36,875	1254%	18.9
DLF	335	PE	1,50,150	1200%	10.4
FEDERALBNK	89	PE	3,40,000	1033%	3.0
MCDOWELL-N	820	PE	1,00,625	747%	26.6
AMBUJACEM	380	PE	4,21,500	681%	10.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	31,487	75.7
M&M	1,000	CE	27,186	36.5
RELIANCE	2,800	CE	18,253	40.2
INFY	1,500	CE	18,186	49.9
JUBLFOOD	600	CE	16,637	19.7
INFY	1,520	CE	16,550	39.7
TATASTEEL	1,100	CE	14,912	20.7
TCS	3,400	CE	14,775	76.1
RELIANCE	2,600	CE	14,455	128.3
RELIANCE	2,660	CE	14,236	94.1

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	9,839	57.0
RELIANCE	2,500	PE	6,575	29.9
HDFCBANK	1,400	PE	6,401	36.6
JUBLFOOD	500	PE	6,273	8.0
INFY	1,500	PE	6,077	38.0
RELIANCE	2,400	PE	5,807	15.4
TATASTEEL	900	PE	5,277	20.9
INFY	1,400	PE	5,135	11.7
TATASTEEL	1,000	PE	5,096	56.7
ASIANPAINT	2,800	PE	5,019	87.4

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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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