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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	16,219	1,14,36,150	1,29,47,200	18.35	1.30	16500
PREVIOUS	16,475	1,16,95,300	1,21,55,550	-2.55	1.30	
% CHANGE	-1.55%	-2.22%	6.51%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and continued to stoop lower through the day.
- Nifty lost 276 points to close at 16201.
- OI concentration seen in 17000CE and 16000PE.
- Activity witnessed in 16200 strike.
- PCR OI stands at 1.30 compared to 1.30 in the previous trading session.
- Nifty to trade with a resistance of 16500.

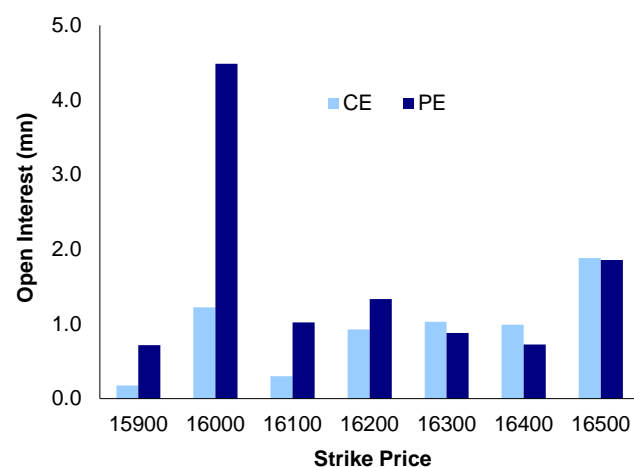
NIFTY LEVELS

16005 16183 16500 16671 16849 17033

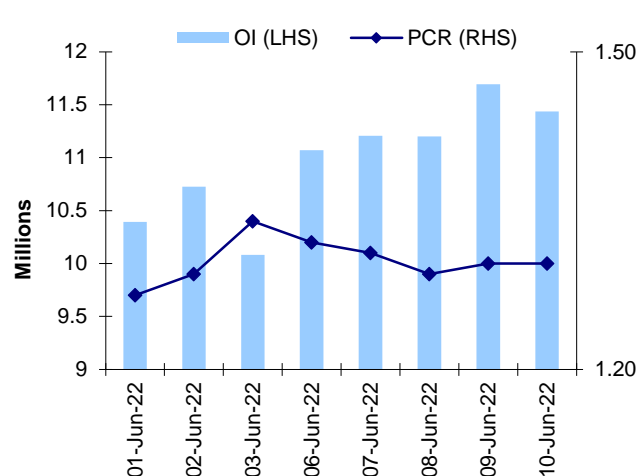
Stocks

- **Sector:-** Most sectors traded in the negative.
- Market wide open interest is 866,074Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GUJGASLTD	32.0%	57,63,750	-3.3%
KOTAKBANK	10.9%	1,41,85,600	-3.9%
METROPOLIS	8.3%	9,65,600	0.7%
M&MFIN	7.3%	2,38,40,000	-1.5%
HDFC	7.1%	2,30,63,100	-3.8%
IOC	7.0%	5,01,08,500	-0.9%
HINDALCO	6.4%	4,19,70,150	-3.5%
AUBANK	5.8%	59,31,000	-1.7%
BAJFINANCE	5.5%	54,94,125	-3.9%
BAJAJ-AUTO	4.7%	27,89,750	0.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ATUL	-5.2%	90,975	1.2%
JKCEMENT	-4.8%	4,32,550	0.9%
DABUR	-3.8%	1,39,71,250	0.9%
PERSISTENT	-3.3%	3,82,950	-3.0%
OBEROIRLTY	-2.7%	45,78,000	-0.3%
APOLLOHOSP	-2.5%	21,25,625	0.8%
DALBHARAT	-2.5%	14,14,500	-0.5%
MFSL	-2.3%	18,49,250	0.0%
BPCL	-2.3%	1,64,64,600	-0.6%
HCLTECH	-2.3%	2,22,65,600	-1.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	83,49,943	2,28,789	2,714
HDFC	44,85,909	98,448	2,180
TATASTEEL	95,22,563	97,200	1,024
HDFCBANK	45,77,715	61,888	1,351
ICICIBANK	79,90,818	57,726	720
HINDALCO	1,45,41,630	56,227	386
BAJAJ-AUTO	14,12,838	55,024	3,881
KOTAKBANK	28,59,950	51,612	1,792
TCS	15,27,582	51,464	3,360

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	165	CE	3.7	164	2,21,76,000
ONGC	170	CE	1.9	164	2,04,78,150
NTPC	160	CE	1.6	156	2,37,12,000
COALINDIA	210	CE	1.8	198	93,32,400
BAJAJ-AUTO	4,000	CE	32.5	3,724	5,80,000
COALINDIA	200	CE	5.0	198	63,33,600
TATASTEEL	1,100	CE	8.6	974	51,72,250
BAJAJ-AUTO	3,900	CE	50.2	3,724	4,93,250
ITC	300	CE	0.6	271	1,50,78,400
ACC	2,200	CE	14.6	2,140	5,18,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,300	PE	12.1	2,606	12,44,400
ACC	2,100	PE	26.9	2,140	6,56,750
ONGC	160	PE	2.2	164	81,96,650
M&M	1,000	PE	13.8	1,040	16,87,000
ONGC	165	PE	4.4	164	47,43,200
AMBUJACEM	360	PE	1.8	366	44,20,500
AMBUJACEM	365	PE	3.0	366	36,19,500
RELIANCE	2,500	PE	13.6	2,721	15,67,500
TATAPOWER	230	PE	8.1	229	56,16,000
RELIANCE	2,700	PE	62.6	2,721	14,54,250

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
KOTAKBANK	1,820	CE	3,09,600	770%	38.3
BAJFINANCE	5,700	CE	1,70,875	749%	177.4
KOTAKBANK	1,800	CE	5,12,800	654%	47.7
HDFC	2,220	CE	1,01,100	588%	38.8
NATIONALUM	87	CE	2,25,250	430%	5.9
TRENT	1,120	CE	1,28,325	406%	42.0
PNB	42	CE	2,24,000	367%	0.1
KOTAKBANK	1,840	CE	3,43,200	354%	30.6
GUJGASLTD	490	CE	4,65,000	343%	11.3
APOLLOTYRE	200	CE	3,40,000	325%	5.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
L&TFH	67	PE	1,07,088	1100%	0.7
FSL	105	PE	19,73,400	772%	5.0
GUJGASLTD	430	PE	1,81,250	326%	4.8
ITC	225	PE	1,72,800	315%	0.3
APOLLOTYRE	170	PE	1,15,000	207%	0.5
SAIL	63	PE	1,14,000	200%	0.5
CHOLAFIN	580	PE	1,88,750	175%	4.7
AXISBANK	590	PE	5,20,800	158%	1.4
HDFCBANK	1,220	PE	5,57,700	153%	1.8
KOTAKBANK	1,720	PE	1,31,200	147%	21.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,800	CE	39,288	42.2
RELIANCE	2,900	CE	16,666	18.6
TATASTEEL	1,100	CE	15,246	8.6
TATASTEEL	1,020	CE	13,986	21.7
RELIANCE	2,740	CE	12,808	64.8
BAJAJ-AUTO	4,000	CE	12,112	32.5
RELIANCE	2,780	CE	11,723	49.1
BAJAJ-AUTO	3,900	CE	11,482	50.2
RELIANCE	3,000	CE	11,095	8.7
TCS	3,400	CE	11,090	59.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	PE	20,937	62.6
RELIANCE	2,600	PE	10,354	28.8
RELIANCE	2,500	PE	8,766	13.6
KOTAKBANK	1,800	PE	8,308	50.8
RELIANCE	2,740	PE	7,581	83.1
RELIANCE	2,760	PE	7,224	94.4
BAJFINANCE	5,600	PE	6,865	156.2
BAJFINANCE	5,700	PE	6,792	204.1
RELIANCE	2,720	PE	6,135	72.9
HINDALCO	380	PE	5,506	11.1

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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