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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	16,572	1,26,04,100	64,36,650	4.3	1.35	16030
PREVIOUS	16,596	1,32,04,250	59,95,550	-18.15	1.77	
% CHANGE	-0.14%	-4.55%	7.36%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and tested 16700 levels before giving up all its gains and closing negative.
- Nifty lost 45 points to close at 16568.
- OI concentration seen in 17000CE and 16500PE.
- Activity witnessed in 16700 strike.
- PCR OI stands at 1.35 compared to 1.77 in the previous trading session.
- Nifty to trade with a support of 16030.

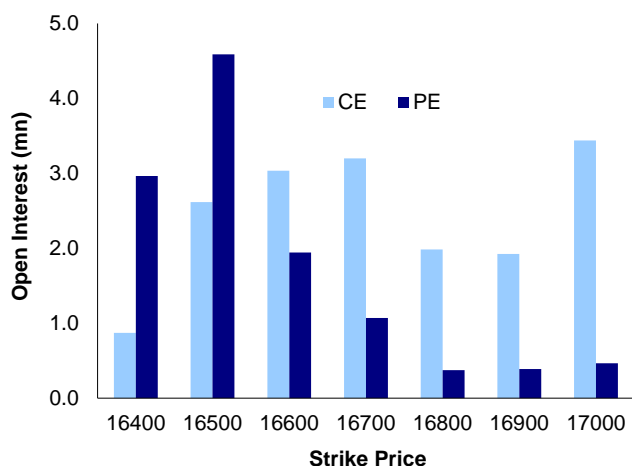
NIFTY LEVELS

16030 16148 16271 16422 16535 16730

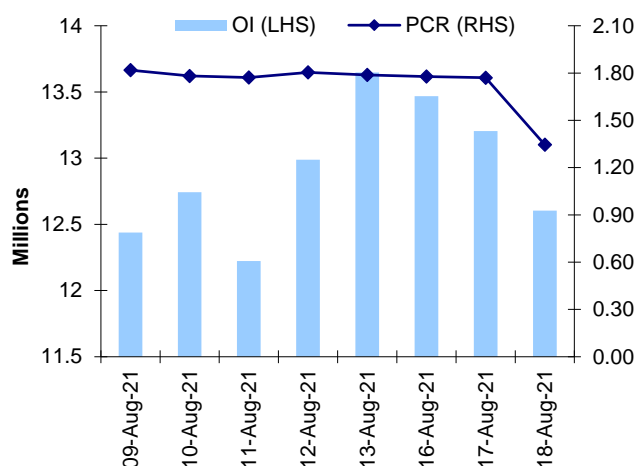
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide-open interest is 693,786Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MCDOWELL-N	18.7%	1,42,28,750	9.7%
RAMCOCEM	13.5%	24,01,250	1.5%
UBL	8.9%	19,53,700	6.3%
MPHASIS	8.4%	8,39,800	0.1%
JUBLFOOD	8.3%	20,51,500	3.9%
BATAINDIA	8.0%	21,03,200	1.7%
ASIANPAINT	7.4%	51,00,000	-0.5%
AUROPHARMA	7.1%	1,61,40,150	-1.3%
GODREJPROP	6.6%	23,42,600	-1.0%
HAVELLS	6.0%	39,15,000	0.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANBK	-10.2%	6,55,45,200	2.9%
INDUSTOWER	-6.7%	1,47,53,200	1.8%
HDFCBANK	-6.3%	2,42,89,100	-0.1%
VEDL	-6.3%	14,15,86,300	-2.4%
ASTRAL	-5.5%	3,43,475	0.8%
APOLLOHOSP	-4.9%	28,29,500	-2.7%
COROMANDEL	-4.9%	17,32,500	2.7%
PFIZER	-4.5%	3,28,875	1.0%
AARTIIND	-4.4%	34,24,650	0.5%
TATACONSUM	-4.3%	78,65,100	1.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	1,23,31,745	1,85,240	1,500
HDFCBANK	1,14,92,966	1,76,799	1,513
MCDOWELL-N	1,77,66,746	1,25,987	724
RELIANCE	46,50,008	1,00,914	2,173
TCS	26,31,309	93,786	3,561
ICICIBANK	1,10,69,373	76,641	688
SBIN	1,76,68,574	74,437	420
ADANIENT	47,38,820	69,343	1,460
HDFC	25,01,410	68,289	2,711

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	800	CE	6.5	791	38,89,200
M&M	780	CE	15.0	791	28,77,700
NTPC	120	CE	0.6	117	143,81,100
COALINDIA	150	CE	0.3	139	117,81,000
ITC	220	CE	0.5	209	388,83,200
IOC	110	CE	0.7	106	116,67,500
AXISBANK	760	CE	6.7	755	53,07,600
DRREDDY	5,000	CE	14.8	4,696	6,03,625
HDFCBANK	1,560	CE	6.9	1,513	42,86,700
ONGC	115	CE	1.3	114	76,07,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TECHM	1,300	PE	2.4	1,415	8,04,600
INDUSINDBK	1,000	PE	23.0	992	9,82,800
POWERGRID	180	PE	1.5	181	18,50,551
ASIANPAINT	3,000	PE	37.0	3,008	2,97,300
CIPLA	900	PE	8.6	909	8,69,050
HEROMOTOCO	2,700	PE	12.1	2,766	2,88,000
SBIN	430	PE	13.5	420	55,92,000
MARUTI	6,500	PE	15.4	6,855	1,64,000
AXISBANK	760	PE	11.2	755	15,07,200
ITC	210	PE	2.5	209	89,05,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MINDTREE	3,250	CE	1,37,600	34300%	50.3
MCDOWELL-N	730	CE	4,00,000	31900%	14.7
IBULHSGFIN	255	CE	3,65,800	11700%	2.7
MCDOWELL-N	740	CE	5,00,000	3536%	10.6
JUBLFOOD	4,150	CE	1,29,500	2058%	57.5
MCDOWELL-N	800	CE	4,37,500	1567%	1.9
MINDTREE	3,300	CE	2,68,800	1463%	35.2
NMDC	167	CE	3,88,600	1060%	2.7
AUROPHARMA	720	CE	1,54,700	935%	20.0
IBULHSGFIN	240	CE	3,28,600	864%	8.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MCDOWELL-N	710	PE	1,51,250	12000%	9.8
JUBLFOOD	4,000	PE	1,30,500	2510%	66.5
MCDOWELL-N	700	PE	6,81,250	1919%	6.5
MCDOWELL-N	680	PE	3,52,500	1663%	2.9
TATACONSUM	840	PE	1,36,350	1163%	12.0
MINDTREE	3,000	PE	1,98,000	588%	14.5
BAJFINANCE	6,500	PE	1,54,125	523%	89.8
MCDOWELL-N	670	PE	3,58,750	463%	1.9
HDFCBANK	1,580	PE	1,01,200	349%	71.9
JUBLFOOD	3,900	PE	1,37,250	241%	34.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,560	CE	43,620	6.9
RELIANCE	2,200	CE	35,432	17.9
BAJFINANCE	6,600	CE	33,310	83.9
BAJFINANCE	6,500	CE	32,661	128.9
HDFCBANK	1,540	CE	27,703	10.2
BAJFINANCE	6,700	CE	26,357	52.0
RELIANCE	2,180	CE	23,284	23.7
HDFCBANK	1,600	CE	20,721	3.8
JUBLFOOD	4,100	CE	19,510	74.8
JUBLFOOD	4,200	CE	19,328	44.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	6,500	PE	12,677	89.8
HDFCBANK	1,520	PE	12,226	22.1
HDFCBANK	1,500	PE	11,992	12.5
BAJFINANCE	6,400	PE	11,770	53.9
SBIN	420	PE	10,195	7.0
BAJFINANCE	6,300	PE	9,856	33.0
TATASTEEL	1,500	PE	9,697	31.7
RELIANCE	2,100	PE	9,213	4.4
BAJFINANCE	6,200	PE	9,187	21.4
HDFCBANK	1,540	PE	8,894	35.1

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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