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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	16,434	1,08,78,250	95,35,600	-16.3	1.05	16030
PREVIOUS	16,572	1,26,04,100	64,36,650	4.3	1.35	
% CHANGE	-0.84%	-13.69%	48.15%	-		

OUTLOOK

Nifty

- Nifty opened gap-down and traded below 16500 levels through the day.
- Nifty lost 118 points to close at 16450.
- OI concentration seen in 16500CE and 16000PE.
- Addition witnessed in 16500CE and 15500PE.
- PCR OI stands at 1.05 compared to 1.35 in the previous trading session.
- Nifty to trade with a support of 16030.

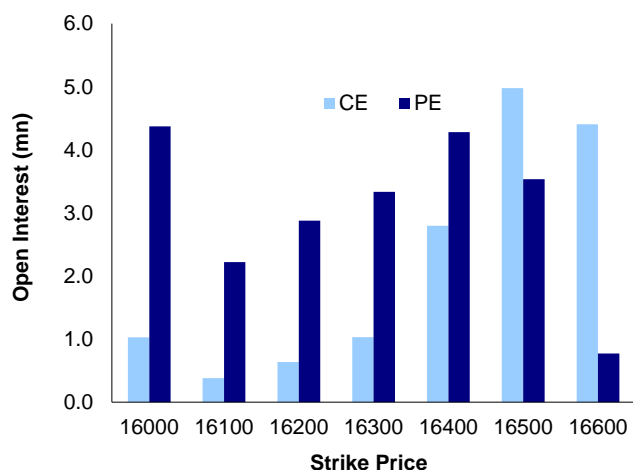
NIFTY LEVELS

16030 16148 16271 16422 16535 16730

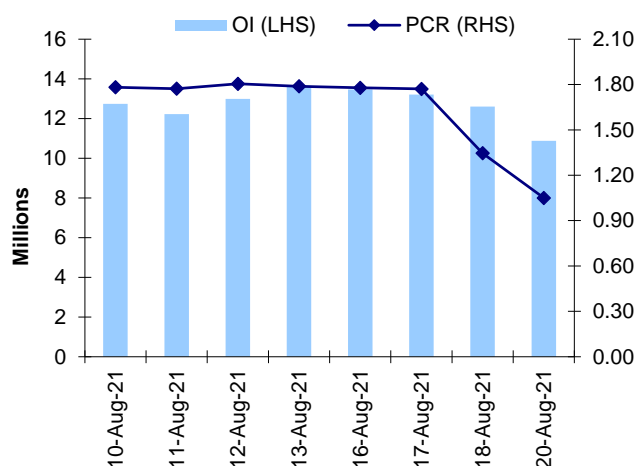
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 783,399Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BERGEPAIN	16.6%	53,19,600	0.7%
MPHISIS	12.3%	9,43,150	0.1%
MOTHERSUMI	11.3%	3,68,62,000	-5.1%
KOTAKBANK	11.1%	1,54,20,800	-2.6%
BRITANNIA	9.8%	15,25,600	4.7%
RBLBANK	8.6%	4,33,63,700	-3.6%
GODREJPROP	8.3%	25,36,950	-1.5%
GODREJCP	6.9%	41,59,000	2.8%
ALKEM	5.9%	5,10,400	0.1%
GMRINFRA	5.7%	12,70,80,000	-4.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NATIONALUM	-8.8%	8,56,97,000	-6.8%
NAM-INDIA	-7.2%	41,24,800	-1.5%
GUJGASLTD	-6.4%	21,92,500	-1.5%
ASHOKLEY	-6.3%	3,89,43,000	-4.9%
APOLLOHOSP	-6.1%	26,56,500	-0.9%
BHARATFORG	-6.0%	80,37,000	-6.2%
AUBANK	-5.8%	22,48,000	-2.8%
SAIL	-5.6%	15,20,95,000	-7.3%
LALPATHLAB	-5.1%	5,31,000	-3.8%
CUMMINSIND	-5.1%	34,89,000	-3.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	2,73,40,069	3,86,184	1,376
HINDUNILVR	57,79,927	1,48,819	2,619
ASIANPAINT	39,31,334	1,20,933	3,113
HDFC	39,86,473	1,08,454	2,722
SBIN	2,55,41,790	1,04,993	407
TCS	28,36,148	1,00,786	3,560
HDFCBANK	65,75,203	98,988	1,515
KOTAKBANK	56,43,242	96,270	1,704
HINDALCO	2,33,09,477	94,804	404

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	800	CE	4.3	785	37,19,100
M&M	780	CE	10.8	785	28,47,600
NTPC	120	CE	0.3	114	1,40,16,300
ITC	220	CE	0.4	209	3,44,22,400
COALINDIA	150	CE	0.2	135	1,05,46,200
SUNPHARMA	800	CE	1.7	758	65,21,200
IOC	110	CE	0.3	103	1,09,65,500
DRREDDY	5,000	CE	5.4	4,550	6,22,500
BAJAJ-AUTO	3,900	CE	13.4	3,744	3,91,000
M&M	790	CE	6.9	785	22,44,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TECHM	1,300	PE	2.1	1,400	6,93,600
ASIANPAINT	3,000	PE	7.5	3,109	2,81,400
MARUTI	6,500	PE	12.2	6,845	1,72,100
HDFCBANK	1,500	PE	10.0	1,513	11,42,350
CIPLA	900	PE	16.6	890	7,83,250
LUPIN	900	PE	6.1	929	5,51,650
TCS	3,500	PE	16.9	3,556	4,68,300
HDFCBANK	1,460	PE	2.2	1,513	10,70,300
SBIN	400	PE	3.7	406	47,89,500
ITC	200	PE	0.3	209	82,17,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDUNILVR	2,640	CE	2,50,200	11814%	24.1
NMDC	150	CE	6,09,700	4450%	3.8
HINDUNILVR	2,620	CE	1,36,800	4045%	31.1
IDFCFIRSTB	42	CE	18,62,000	3820%	0.9
MOTHERSUMI	205	CE	3,99,000	3700%	2.6
NMDC	157	CE	4,95,800	3600%	1.2
AUROPHARMA	710	CE	2,69,750	2864%	6.3
IBULHSGFIN	235	CE	3,53,400	2750%	2.6
MANAPPURAM	162	CE	1,68,000	2700%	1.7
FEDERALBNK	81	CE	2,50,000	2400%	1.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDUNILVR	2,540	PE	1,06,800	35500%	8.6
HINDUNILVR	2,600	PE	1,21,800	13433%	26.0
NMDC	145	PE	6,36,500	1483%	1.9
NMDC	140	PE	7,70,500	667%	1.2
ABFRL	195	PE	2,75,600	607%	2.6
HINDUNILVR	2,500	PE	2,87,700	433%	4.8
JINDALSTEL	330	PE	1,45,000	427%	1.2
JINDALSTEL	340	PE	1,95,000	388%	1.7
AUROPHARMA	600	PE	1,06,600	382%	2.5
JSWSTEEL	630	PE	1,20,150	345%	3.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	6,700	CE	38,158	80.4
ASIANPAINT	3,100	CE	36,589	42.5
HINDUNILVR	2,600	CE	32,982	40.2
BAJFINANCE	6,800	CE	29,357	46.9
BAJFINANCE	6,600	CE	29,231	126.0
RELIANCE	2,200	CE	28,874	8.4
TATASTEEL	1,500	CE	24,758	6.7
RELIANCE	2,160	CE	23,931	15.9
HDFCBANK	1,520	CE	21,259	13.7
ITC	210	CE	20,964	2.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,400	PE	21,366	50.7
RELIANCE	2,100	PE	14,493	5.5
TATASTEEL	1,360	PE	12,845	31.6
BAJFINANCE	6,500	PE	12,532	46.6
TATASTEEL	1,300	PE	11,787	13.6
HDFCBANK	1,500	PE	11,748	10.0
SBIN	410	PE	11,717	8.3
RELIANCE	2,140	PE	11,641	18.0
BAJFINANCE	6,600	PE	11,310	80.8
SBIN	400	PE	10,958	3.7

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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