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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	16,613	1,25,43,200	1,37,88,950	8.45	1.67	16250
PREVIOUS	16,794	1,12,14,400	1,55,23,100	1.25	1.82	
% CHANGE	-1.08%	11.85%	-11.17%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and traded with a negative bias through the day.
- Nifty lost 187 points to close at 16605.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 16800CE and Reduction in 16600PE.
- PCR OI stands at 1.67 compared to 1.82 in the previous trading session.
- Nifty to trade with a support of 16250.

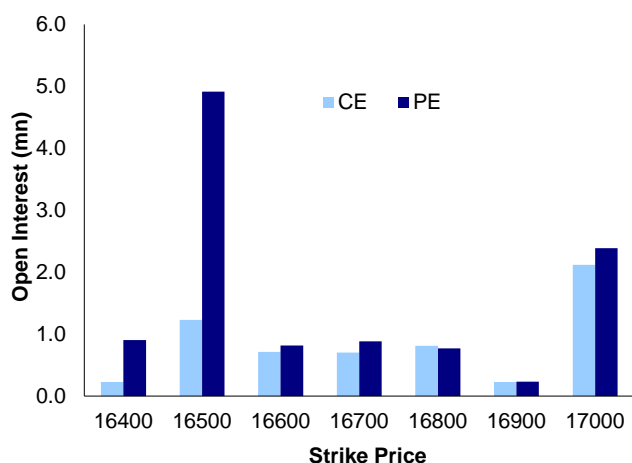
NIFTY LEVELS

16000 16250 16450 16613 16827 17015

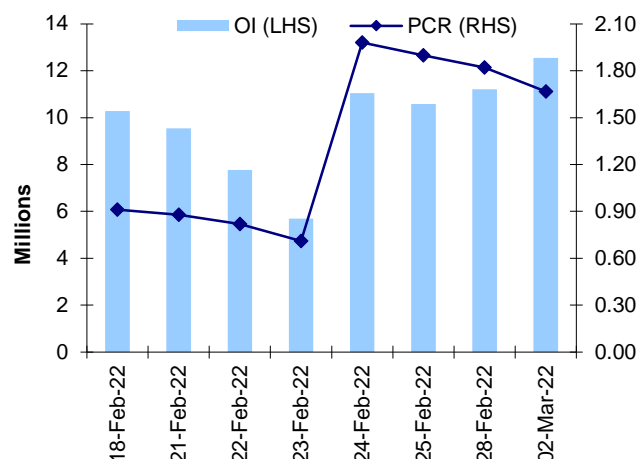
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide open interest is 970,380Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HDFCBANK	26.0%	3,59,26,550	-3.6%
ICICIBANK	16.2%	11,12,07,250	-3.7%
MARUTI	12.7%	28,70,800	-6.0%
HINDPETRO	12.0%	1,15,58,700	-2.4%
INTELLECT	11.1%	5,23,500	-0.2%
POWERGRID	9.6%	2,59,87,709	0.8%
DRREDDY	9.5%	31,95,250	-5.2%
KOTAKBANK	8.5%	1,42,38,000	-2.0%
NTPC	8.3%	4,41,23,700	-1.9%
ASHOKLEY	8.2%	4,37,35,500	-0.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MCX	-12.6%	17,21,300	7.4%
BSOFT	-10.8%	35,60,700	3.3%
COALINDIA	-8.0%	3,61,24,200	9.0%
HAL	-5.6%	19,90,250	0.2%
APOLLOHOSP	-5.2%	22,98,625	1.2%
BEL	-5.1%	2,22,18,600	2.6%
BAJAJ-AUTO	-4.5%	19,07,000	-4.5%
NAUKRI	-4.1%	16,14,500	2.6%
CUMMINSIND	-4.0%	13,75,200	0.6%
CROMPTON	-3.9%	39,45,700	-4.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	2,48,47,532	3,18,207	1,289
HDFCBANK	1,92,52,780	2,64,333	1,374
HINDALCO	4,12,48,362	2,48,005	600
RELIANCE	99,09,226	2,35,512	2,399
HDFC	88,90,970	2,03,231	2,278
ICICIBANK	2,52,52,492	1,80,258	715
MARUTI	17,83,011	1,41,187	7,814
TATAMOTORS	2,57,91,134	1,15,871	448
SBIN	2,20,03,848	1,04,099	474

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	CE	3.8	162	122,43,000
GAIL	160	CE	2.4	150	84,72,900
NTPC	135	CE	1.9	131	128,13,600
NTPC	140	CE	0.9	131	69,71,100
ONGC	180	CE	1.8	162	41,88,800
ONGC	165	CE	5.7	162	38,26,900
TATAMOTORS	500	CE	7.0	449	94,47,750
GAIL	150	CE	5.7	150	35,56,300
COALINDIA	200	CE	3.3	183	45,36,000
BPCL	360	CE	6.0	341	27,27,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	160	PE	1.9	183	41,79,000
IOC	110	PE	4.1	111	37,70,000
COALINDIA	150	PE	1.1	183	33,93,600
TATAPOWER	220	PE	7.8	226	67,56,750
ONGC	160	PE	5.8	162	18,86,500
BANKBARODA	100	PE	4.1	103	67,27,500
COALINDIA	170	PE	3.6	183	23,10,000
IOC	100	PE	1.3	111	20,86,500
HINDALCO	550	PE	8.4	601	22,71,475
TATAMOTORS	400	PE	8.3	449	40,12,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEL	222	CE	4,86,400	12700%	6.3
HDFCBANK	1,380	CE	5,68,150	6356%	54.1
HDFCBANK	1,360	CE	1,95,800	5833%	64.3
NMDC	180	CE	6,56,600	4800%	0.6
SBILIFE	1,160	CE	4,21,500	4223%	21.6
NMDC	167	CE	2,34,500	3400%	1.6
TATASTEEL	1,580	CE	2,02,725	3307%	5.6
GAIL	175	CE	4,75,800	1850%	0.9
NMDC	175	CE	6,23,100	1229%	0.8
DABUR	565	CE	1,45,000	1060%	16.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUROPHARMA	560	PE	3,94,500	26200%	7.1
GNFC	570	PE	1,31,300	10000%	22.6
VEDL	390	PE	1,30,200	4100%	26.2
ICICIBANK	570	PE	1,10,000	3900%	1.9
HINDALCO	620	PE	1,27,925	3867%	37.7
ICICIBANK	560	PE	1,03,125	3650%	1.7
COALINDIA	180	PE	13,69,200	3522%	7.2
JINDALSTEL	440	PE	4,42,500	3440%	21.5
COALINDIA	175	PE	11,17,200	2560%	5.1
GAIL	147	PE	1,34,200	2100%	4.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,300	CE	30,031	58.4
RELIANCE	2,400	CE	28,580	73.5
HINDALCO	600	CE	25,354	27.8
TATASTEEL	1,400	CE	19,519	24.2
RELIANCE	2,500	CE	17,365	34.3
TATASTEEL	1,260	CE	14,370	79.3
HINDALCO	620	CE	14,295	19.7
HINDALCO	650	CE	12,874	11.1
TATASTEEL	1,280	CE	12,802	68.5
HINDALCO	610	CE	11,322	23.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,200	PE	12,087	30.2
ASIANPAINT	3,000	PE	10,968	108.4
RELIANCE	2,300	PE	8,629	37.5
HINDALCO	600	PE	8,303	26.3
DRREDDY	3,500	PE	7,089	47.5
TATASTEEL	1,100	PE	6,582	12.9
ICICIBANK	700	PE	6,477	21.4
TATASTEEL	1,260	PE	5,912	50.9
HINDALCO	550	PE	5,873	8.4
MARUTI	8,000	PE	5,795	444.7

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- 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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