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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	18,018	1,09,31,550	96,53,150	60.5	1.45	17510
PREVIOUS	18,098	1,11,98,200	1,23,29,200	45.2	1.39	
% CHANGE	-0.45%	-2.38%	-21.70%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the day.
- Nifty lost 96 points to close at 17957.
- OI concentration seen in 18000CE and 17500PE.
- Addition witnessed in 18100CE and 17600PE.
- PCR OI stands at 1.45 compared 1.39 in the previous trading session.
- Nifty to trade with a support of 17510.

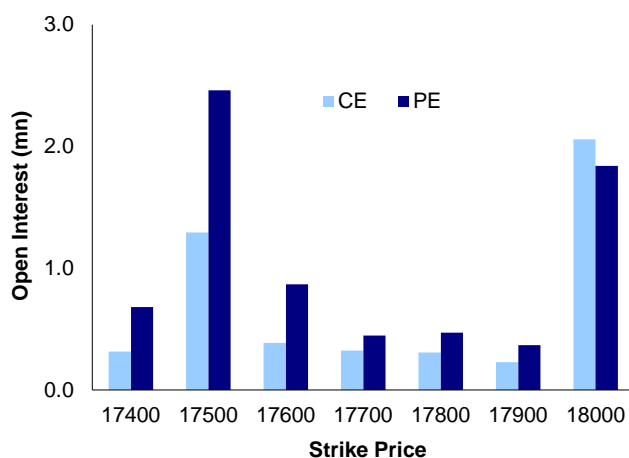
NIFTY LEVELS

17510 17668 17790 17940 18108 18320

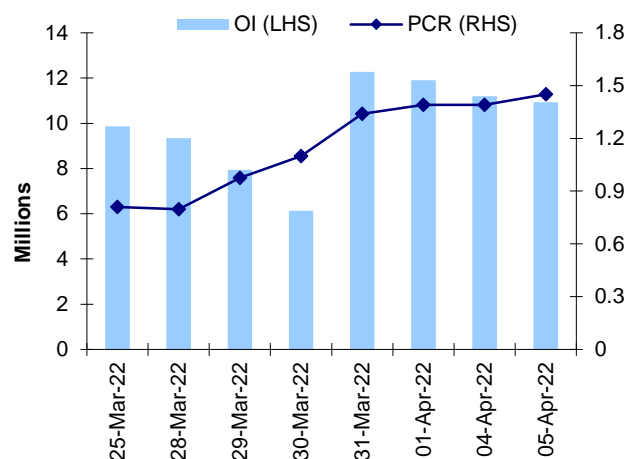
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide open interest is 993,658Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABB	26.9%	2,51,250	3.6%
BSOFT	26.1%	52,74,100	3.8%
ASTRAL	16.9%	8,41,225	3.3%
FEDERALBNK	15.8%	7,33,00,000	-4.1%
GNFC	15.6%	32,52,600	2.5%
LTTS	14.4%	6,94,400	-0.4%
INTELLECT	12.9%	14,13,000	3.2%
CROMPTON	9.1%	49,22,500	1.7%
COROMANDEL	8.8%	14,78,750	2.1%
POWERGRID	8.4%	3,71,12,347	2.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JKCEMENT	-13.9%	4,11,425	5.7%
JINDALSTEL	-11.1%	3,15,40,000	-0.3%
AUBANK	-7.1%	20,52,500	0.5%
JUBLFOOD	-6.5%	23,18,375	1.0%
AXISBANK	-6.4%	4,17,55,200	-0.1%
INDIAMART	-5.4%	3,09,450	5.1%
L&TFH	-5.2%	4,56,46,260	0.6%
MOTHERSUMI	-5.1%	2,65,40,500	1.4%
HDFC	-4.8%	1,92,34,500	-2.1%
AMBUJACEM	-4.7%	2,52,96,000	1.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	9,45,68,156	2,51,599	274
HDFCBANK	1,54,61,291	2,50,422	1,608
ADANIPOWER	9,63,57,690	2,15,328	233
HDFC	61,78,848	1,63,029	2,624
RELIANCE	60,68,663	1,60,025	2,626
TATAMOTORS	2,85,30,470	1,30,610	458
ADANIENT	49,70,260	1,06,150	2,140
ICICIBANK	1,22,90,391	91,881	742
TCS	23,14,947	88,270	3,815

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	CE	3.3	149	223,61,100
HINDALCO	600	CE	16.6	587	45,46,175
ITC	260	CE	7.6	261	189,24,800
ONGC	175	CE	4.2	172	90,93,700
GAIL	165	CE	4.4	162	46,78,700
COALINDIA	190	CE	6.8	189	53,71,800
COALINDIA	200	CE	3.5	189	51,36,600
ONGC	180	CE	2.9	172	81,69,700
TATAPOWER	300	CE	5.7	275	144,65,250
MARUTI	8,000	CE	171.1	7,798	3,04,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	140	PE	1.1	149	52,95,300
POWERGRID	230	PE	4.9	233	27,30,496
TATAPOWER	240	PE	2.2	275	62,84,250
NTPC	130	PE	0.4	149	36,87,900
HEROMOTOCO	2,200	PE	29.0	2,342	2,43,900
SBIN	500	PE	10.6	511	36,79,500
POWERGRID	225	PE	3.2	233	20,26,540
ITC	240	PE	1.4	261	59,80,800
ITC	250	PE	2.8	261	59,80,800
TATAMOTORS	440	PE	10.2	460	36,39,450

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ABFRL	315	CE	3,48,400	4367%	12.8
COROMANDEL	860	CE	2,36,250	2808%	19.0
POWERGRID	265	CE	1,54,657	2800%	0.7
VOLTAS	1,540	CE	2,31,500	1829%	3.5
NTPC	151	CE	6,32,700	1750%	3.1
SBICARD	850	CE	6,09,500	1641%	28.3
BHARATFORG	730	CE	2,35,500	1156%	26.4
HAVELLS	1,340	CE	1,03,500	1118%	19.2
SRF	2,750	CE	1,10,625	1080%	96.0
NTPC	166	CE	1,82,400	967%	0.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BSOFT	490	PE	1,45,600	11100%	24.7
POWERGRID	235	PE	38,45,093	8913%	7.3
SBICARD	780	PE	1,10,500	5425%	9.5
TATAPOWER	280	PE	6,48,000	3100%	16.5
ADANI PORTS	830	PE	1,37,500	2650%	28.5
ABFRL	310	PE	1,27,400	2350%	13.8
SBICARD	750	PE	1,03,000	1960%	4.7
SBICARD	820	PE	1,37,500	1619%	20.1
TATAPOWER	270	PE	27,40,500	1524%	11.0
SAIL	106	PE	2,23,250	1467%	4.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ITC	260	CE	19,902	7.6
TCS	3,800	CE	18,343	116.8
HDFCBANK	1,700	CE	16,817	16.8
TATAPOWER	300	CE	15,965	5.7
RELIANCE	2,700	CE	15,203	47.3
TATASTEEL	1,400	CE	15,049	35.2
TATAMOTORS	460	CE	14,938	19.0
TATAPOWER	270	CE	14,865	15.8
ADANI ENT	2,200	CE	14,734	76.3
INFY	1,900	CE	14,641	45.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,600	PE	10,711	41.1
HDFCBANK	1,500	PE	7,217	10.7
RELIANCE	2,600	PE	6,063	54.3
ADANI ENT	2,000	PE	5,678	44.7
HDFC	2,600	PE	5,563	53.9
ITC	250	PE	4,722	2.8
TCS	3,800	PE	4,646	87.6
ITC	255	PE	4,545	4.3
ADANI ENT	2,100	PE	4,462	78.8
ITC	260	PE	4,429	6.7

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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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