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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	16,694	1,03,59,350	1,39,13,050	12.3	1.44	17135
PREVIOUS	16,703	1,07,55,750	1,68,01,350	25.5	1.47	
% CHANGE	-0.05%	-3.69%	-17.19%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and traded positive before giving up all its gains and closing flat.
- Nifty added 5 points to close at 16682.
- OI concentration seen in 17000CE and 16500PE.
- Addition witnessed in 17500CE and Reduction in 1700PE.
- PCR OI stands at 1.44 compared to 1.47 in the previous trading session.
- Nifty to trade with a resistance of 17135.

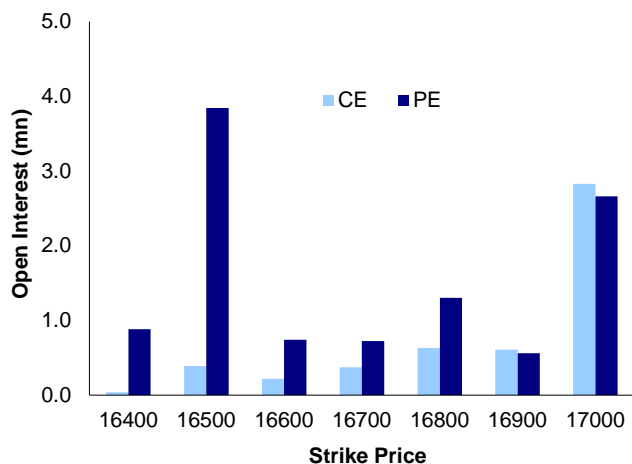
NIFTY LEVELS

16932 17070 17135 17281 17458 17582

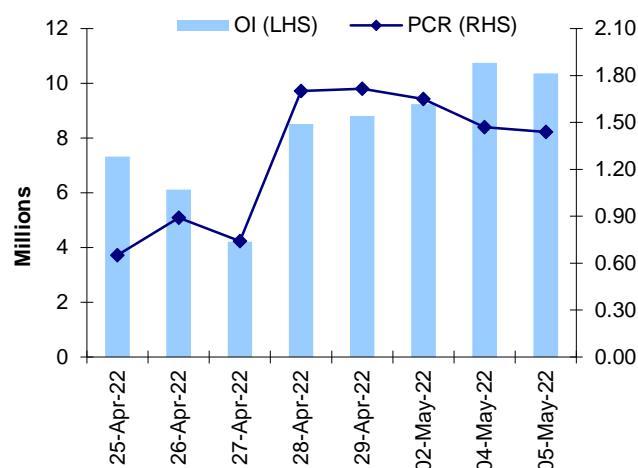
Stocks

- **Sector:** - IT stocks traded positive.
- Market wide open interest is 716,674Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABB	57.1%	4,02,250	10.3%
FSL	24.5%	1,46,87,400	-2.4%
FEDERALBNK	12.4%	6,72,30,000	-0.3%
HONAUT	10.7%	6,510	2.3%
ASHOKLEY	9.9%	3,22,92,000	2.5%
POWERGRID	9.1%	4,22,80,091	-1.6%
EXIDEIND	8.5%	2,27,08,800	-2.2%
INTELLECT	8.4%	16,83,000	-6.7%
INDHOTEL	8.3%	2,39,67,098	-2.8%
APOLLOHOSP	7.0%	22,53,875	-1.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
OFSS	-8.1%	3,42,700	1.7%
M&MFIN	-7.7%	2,74,88,000	-0.9%
RAIN	-7.5%	72,72,000	-0.8%
DIXON	-6.2%	8,05,625	3.7%
POLYCAB	-5.9%	6,36,300	0.8%
CHAMBLFERT	-5.4%	25,42,500	0.6%
AUBANK	-3.7%	25,99,000	1.7%
ACC	-3.7%	25,09,000	-1.0%
MFSL	-3.3%	19,48,700	1.7%
LTTS	-3.3%	8,97,600	2.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	79,42,721	2,12,691	2,641
HDFCBANK	89,31,456	1,21,665	1,353
TATASTEEL	87,33,816	1,13,342	1,284
ADANIPOWER	3,98,13,793	1,05,592	278
AXISBANK	1,27,26,146	90,597	702
SBIN	1,41,30,385	68,838	480
ICICIBANK	91,21,547	66,967	729
KOTAKBANK	35,68,047	64,452	1,798
TATAPOWER	2,43,04,759	60,363	248

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	165	CE	1.7	159	1,77,61,200
MARUTI	8,000	CE	49.2	7,417	5,10,000
COALINDIA	200	CE	2.8	186	75,01,200
ONGC	170	CE	3.1	165	82,77,500
NTPC	160	CE	3.4	159	1,08,30,000
POWERGRID	240	CE	4.1	235	64,20,932
AXISBANK	800	CE	2.6	705	85,24,800
ITC	265	CE	4.2	261	1,19,13,600
ONGC	165	CE	5.1	165	63,64,050
ITC	270	CE	3.0	261	1,08,00,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAPOWER	250	PE	12.2	248	61,02,000
TATAMOTORS	400	PE	6.7	428	47,15,325
SBIN	450	PE	5.5	480	32,23,500
ITC	250	PE	2.1	261	44,41,600
WIPRO	500	PE	12.7	503	16,74,400
ITC	260	PE	5.4	261	38,43,200
HEROMOTOCO	2,300	PE	13.3	2,510	1,47,900
SBIN	500	PE	28.4	480	25,06,500
HEROMOTOCO	2,400	PE	28.9	2,510	1,38,900
KOTAKBANK	1,700	PE	13.5	1,798	5,48,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHEL	67	CE	8,61,000	2633%	0.3
TVSMOTOR	600	CE	1,13,400	2600%	40.4
INDUSINDBK	940	CE	1,71,900	1810%	33.6
TATACONSUM	790	CE	1,04,625	1450%	18.3
PETRONET	217	CE	5,01,000	1418%	4.7
TVSMOTOR	640	CE	2,21,200	1336%	20.2
FSL	115	CE	2,96,400	1325%	5.9
DLF	340	CE	2,64,000	1233%	15.1
GODREJPROP	1,500	CE	1,19,275	1166%	42.0
TATACONSUM	780	CE	1,11,375	1000%	22.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
FSL	90	PE	1,01,400	3800%	0.6
INTELLECT	700	PE	1,14,000	2433%	35.0
IBULHSGFIN	125	PE	1,30,200	2000%	1.0
POWERGRID	242	PE	1,01,327	1800%	10.6
BANKBARODA	104	PE	1,05,300	800%	3.7
DLF	345	PE	1,58,400	773%	16.2
FSL	105	PE	1,79,400	763%	2.4
DELTACORP	245	PE	1,12,700	600%	5.7
PETRONET	215	PE	1,02,000	580%	5.8
BANKBARODA	106	PE	2,34,000	471%	4.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,300	CE	24,854	37.5
RELIANCE	2,700	CE	24,338	59.6
RELIANCE	2,800	CE	24,009	29.1
INFY	1,600	CE	19,290	31.7
HDFCBANK	1,400	CE	16,586	14.4
RELIANCE	2,900	CE	16,246	13.9
RELIANCE	3,000	CE	14,373	8.2
TATASTEEL	1,400	CE	10,586	10.6
TATASTEEL	1,320	CE	9,871	29.4
RELIANCE	2,740	CE	9,734	45.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	PE	12,873	107.6
RELIANCE	2,600	PE	11,748	55.7
TATASTEEL	1,300	PE	8,527	50.1
RELIANCE	2,500	PE	6,191	25.5
TATASTEEL	1,200	PE	5,942	14.0
TATASTEEL	1,280	PE	5,796	39.8
RELIANCE	2,660	PE	5,698	83.5
KOTAKBANK	1,800	PE	5,681	46.4
RELIANCE	2,680	PE	5,543	94.0
AXISBANK	700	PE	5,276	19.0

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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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