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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	16,259	1,28,21,750	1,70,06,300	13.95	1.58	16000
PREVIOUS	16,506	1,26,50,600	1,18,26,400	7.6	1.67	
% CHANGE	-1.49%	1.35%	43.80%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and stooped lower in the second half of the day.
- Nifty lost 252 points to close at 16245.
- OI concentration seen in 18000CE and 16000PE.
- Addition witnessed in 16300CE and Reduction in 16500PE.
- PCR OI stands at 1.58 compared to 1.67 in the previous trading session.
- Nifty to trade with a support of 16250.

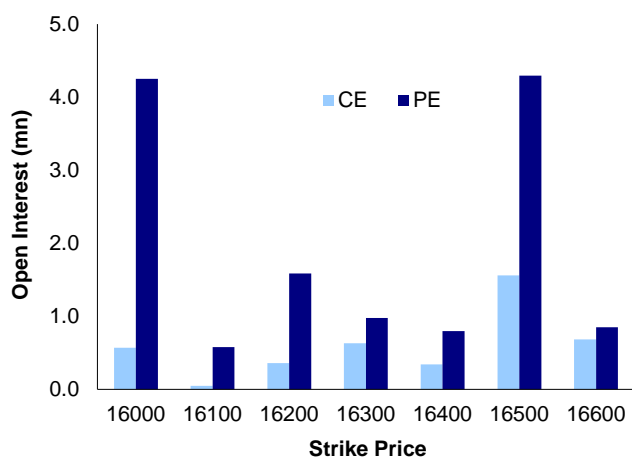
NIFTY LEVELS

16000 16250 16450 16613 16827 17015

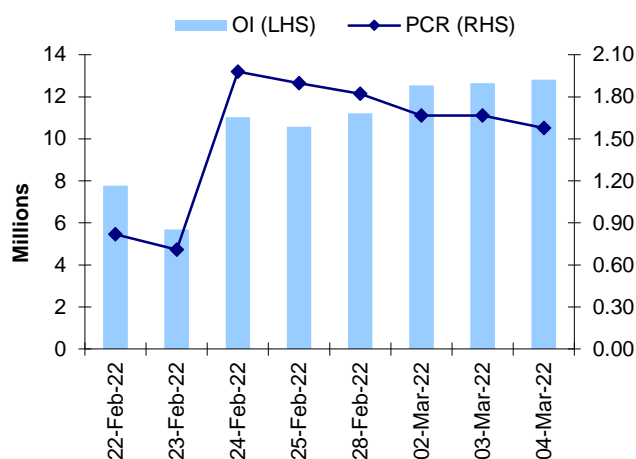
Stocks

- **Sector:-** Most sectors traded negative.
- Market wide open interest is 796,772Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IRCTC	46.0%	1,33,42,875	-6.6%
ICICIGI	13.6%	37,80,800	-1.8%
HONAUT	13.5%	8,085	-3.3%
HINDUNILVR	12.1%	1,33,73,400	-3.4%
DALBHARAT	10.8%	7,57,750	-1.6%
ASIANPAINT	10.5%	61,50,600	-4.7%
BEL	9.8%	2,32,25,600	-0.1%
MRF	9.1%	80,130	-0.2%
GNFC	8.6%	27,44,300	2.4%
AARTIIND	7.8%	25,78,900	-5.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ONGC	-11.4%	2,79,81,800	-3.0%
ASHOKLEY	-9.6%	4,21,47,000	-3.9%
ITC	-8.5%	14,10,14,400	2.8%
NATIONALUM	-7.0%	8,58,67,000	-4.8%
HINDALCO	-6.8%	3,64,79,050	-3.7%
BAJAJ-AUTO	-6.3%	17,60,750	-1.7%
LTI	-5.2%	9,60,900	1.5%
ABBOTINDIA	-5.0%	33,850	0.2%
BSOFT	-5.0%	33,72,200	1.9%
CHAMBLFERT	-4.7%	17,89,500	0.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	1,62,82,923	2,11,350	1,277
ASIANPAINT	69,79,253	1,90,437	2,738
MARUTI	25,11,658	1,82,378	7,247
TATAMOTORS	3,87,65,185	1,64,338	417
ITC	6,68,35,736	1,48,816	226
HDFCBANK	1,06,09,682	1,44,256	1,367
ICICIBANK	1,86,97,223	1,29,706	688
HINDUNILVR	63,20,118	1,26,974	2,020
HINDALCO	2,04,90,598	1,23,301	584

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	1.2	130	229,82,400
ONGC	170	CE	3.9	162	125,58,700
GAIL	160	CE	2.8	151	89,06,000
ONGC	180	CE	2.0	162	63,29,400
ONGC	175	CE	2.8	162	54,97,800
COALINDIA	200	CE	3.4	181	63,42,000
NTPC	140	CE	0.6	130	86,64,000
TATAMOTORS	500	CE	3.6	417	143,92,500
ONGC	200	CE	0.7	162	49,66,500
COALINDIA	190	CE	5.8	181	46,83,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	160	PE	2.2	181	44,98,200
COALINDIA	170	PE	4.5	181	31,92,000
COALINDIA	150	PE	1.2	181	30,57,600
COALINDIA	180	PE	8.7	181	28,89,600
TATAPOWER	220	PE	9.3	222	71,48,250
HINDALCO	550	PE	10.1	586	25,87,525
ONGC	160	PE	5.6	162	18,86,500
BANKBARODA	100	PE	5.1	101	68,44,500
TATAMOTORS	400	PE	18.0	417	48,19,350
MARUTI	7,000	PE	240.6	7,261	1,87,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
UPL	840	CE	1,46,900	11200%	2.9
BIOCON	330	CE	2,53,000	5400%	15.6
ICICIBANK	660	CE	2,21,375	5267%	46.5
M&M	750	CE	3,22,000	3733%	22.6
ASHOKLEY	105	CE	7,02,000	3020%	6.6
BANDHANBNK	280	CE	2,75,400	2450%	13.7
BANDHANBNK	270	CE	3,29,400	2188%	19.0
SBIN	440	CE	1,89,000	2000%	33.2
ASHOKLEY	100	CE	3,60,000	1900%	9.8
IRCTC	760	CE	7,05,250	1652%	31.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	227	PE	1,28,000	1900%	6.7
NATIONALUM	122	PE	15,30,000	683%	6.6
GNFC	600	PE	1,33,900	636%	30.0
ASHOKLEY	85	PE	5,17,500	619%	1.1
FEDERALBNK	75	PE	10,90,000	445%	0.5
ASHOKLEY	102	PE	3,37,500	436%	4.7
IDFC	40	PE	3,20,000	433%	0.2
IRCTC	620	PE	1,21,625	415%	12.7
HINDUNILVR	1,800	PE	1,59,600	359%	12.4
AARTIIND	800	PE	1,47,900	346%	25.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ITC	230	CE	23,821	3.7
RELIANCE	2,400	CE	16,344	44.0
TATASTEEL	1,400	CE	15,554	18.8
TATASTEEL	1,300	CE	14,517	49.2
ITC	240	CE	14,492	1.5
TATASTEEL	1,320	CE	14,040	41.2
ITC	220	CE	13,435	8.7
ITC	225	CE	13,140	5.7
RELIANCE	2,500	CE	12,018	18.3
MARUTI	8,000	CE	11,870	87.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,300	PE	11,672	71.1
ASIANPAINT	2,700	PE	11,257	116.2
TATASTEEL	1,200	PE	9,341	29.0
RELIANCE	2,300	PE	7,711	59.3
ITC	220	PE	7,581	3.3
MARUTI	7,000	PE	7,392	240.6
INFY	1,700	PE	7,304	40.2
HINDALCO	600	PE	6,949	32.3
TATASTEEL	1,260	PE	6,944	50.6
BAJFINANCE	6,500	PE	6,926	283.1

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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