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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	17,218	99,53,500	1,08,34,650	5.3	1.34	17022
PREVIOUS	17,530	93,00,450	96,44,400	13.65	1.46	
% CHANGE	-1.78%	7.02%	12.34%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and continued to stooped lower through the day.
- Nifty lost 302 points to close at 17213.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17500CE and Reduction in 16900PE.
- PCR OI stands at 1.34 compared to 1.46 in the previous trading session.
- Nifty to trade with a support of 17022.

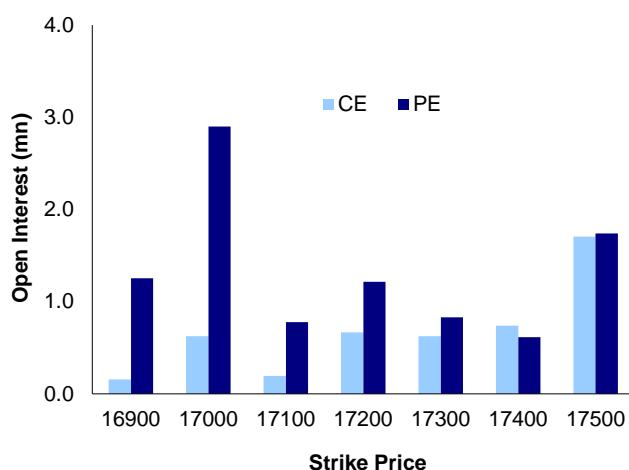
NIFTY LEVELS

16825 17022 17164 17303 17501 17783

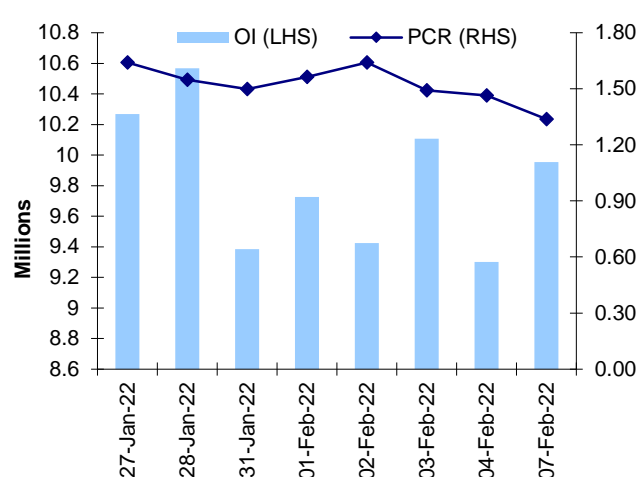
Stocks

- **Sector:-** Most sectors were negative.
- Market wide-open interest is 1,032,326Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AARTIIND	29.9%	31,81,550	-0.3%
LUPIN	25.0%	1,01,40,500	-7.7%
GNFC	18.0%	30,57,600	13.3%
HONAUT	15.6%	9,690	0.7%
HINDCOPPER	15.2%	1,69,72,100	2.7%
MFSL	15.1%	17,56,950	-1.7%
ESCORTS	8.7%	70,54,300	-0.6%
CROMPTON	7.8%	30,58,000	-0.8%
IRCTC	7.3%	1,01,46,500	-2.4%
CHOLAFIN	6.8%	79,45,000	-3.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
FEDERALBNK	-11.5%	8,63,40,000	0.6%
MARICO	-7.5%	82,63,000	0.2%
GUJGASLTD	-6.6%	20,93,750	1.3%
ABFRL	-6.1%	1,54,12,800	-1.6%
JKCEMENT	-5.6%	2,88,225	-0.2%
PERSISTENT	-5.0%	3,95,850	-1.5%
AXISBANK	-4.7%	4,09,08,000	-1.1%
DABUR	-3.8%	1,11,21,250	-0.4%
OBEROIRLTY	-3.7%	25,87,200	-3.1%
M&MFIN	-3.7%	3,94,36,000	0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	5,22,89,545	2,81,470	533
BANKBARODA	17,72,98,544	2,01,472	113
TATASTEEL	1,45,10,525	1,73,301	1,183
ICICIBANK	1,46,59,368	1,15,922	786
RELIANCE	49,44,725	1,15,256	2,317
HDFCBANK	61,34,021	90,696	1,468
HDFC	36,64,108	89,806	2,428
AXISBANK	1,09,39,179	86,738	790
TATAPOWER	3,27,70,930	83,202	252

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	2.7	170	213,59,800
ONGC	180	CE	1.5	170	211,75,000
NTPC	140	CE	0.8	135	212,04,000
NTPC	145	CE	0.4	135	191,00,700
NTPC	150	CE	0.3	135	187,07,400
NTPC	135	CE	2.1	135	176,30,100
ONGC	170	CE	4.7	170	116,73,200
HEROMOTOCO	2,800	CE	20.8	2,582	9,15,300
M&M	900	CE	4.6	831	30,53,400
IOC	125	CE	1.3	119	91,84,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	PE	76.3	8,518	3,54,100
BANKBARODA	100	PE	0.9	113	1,07,75,700
BANKBARODA	90	PE	0.3	113	96,75,900
HEROMOTOCO	2,500	PE	41.4	2,582	2,26,200
HINDALCO	500	PE	4.7	524	18,98,450
TATAMOTORS	500	PE	20.1	494	49,61,850
SBIN	500	PE	5.3	534	52,02,000
BANKBARODA	95	PE	0.5	113	83,88,900
LUPIN	800	PE	22.3	806	5,28,700
TATAMOTORS	450	PE	4.1	494	44,00,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GNFC	590	CE	4,87,500	37400%	3.3
TORNTPOWER	540	CE	2,10,000	13900%	9.9
GNFC	560	CE	1,26,100	9600%	7.7
LUPIN	800	CE	1,67,450	4825%	28.1
LUPIN	850	CE	6,08,600	4673%	9.5
TORNTPOWER	530	CE	1,63,500	2625%	13.1
GNFC	540	CE	2,78,200	2575%	12.8
HDFC	2,460	CE	1,25,100	1795%	43.4
HDFCLIFE	610	CE	2,32,100	1072%	11.7
GNFC	550	CE	5,81,100	964%	10.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIGO	2,100	PE	1,52,750	2810%	52.9
FSL	120	PE	2,39,200	1740%	0.7
LUPIN	700	PE	1,94,650	1536%	2.6
BANKBARODA	113	PE	8,19,000	1300%	4.3
GNFC	500	PE	2,10,600	1057%	15.4
VEDL	380	PE	1,02,300	725%	20.0
LUPIN	810	PE	1,24,100	564%	26.6
BANKBARODA	115	PE	24,21,900	527%	5.4
BANKBARODA	111	PE	9,47,700	523%	3.4
GNFC	450	PE	1,10,500	507%	3.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	550	CE	42,475	9.4
TATASTEEL	1,200	CE	42,266	33.1
SBIN	540	CE	34,141	13.2
RELIANCE	2,400	CE	24,213	26.3
SBIN	560	CE	21,090	6.6
TATASTEEL	1,220	CE	19,592	25.3
TATASTEEL	1,240	CE	16,213	19.0
SBIN	530	CE	15,465	17.6
TATASTEEL	1,300	CE	14,223	9.7
TATASTEEL	1,180	CE	14,118	42.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	530	PE	16,301	13.9
SBIN	540	PE	14,727	19.2
SBIN	500	PE	12,134	5.3
SBIN	520	PE	11,604	9.8
TATASTEEL	1,200	PE	11,116	48.0
TATASTEEL	1,100	PE	9,561	12.6
TATASTEEL	1,180	PE	9,421	37.4
TATASTEEL	1,160	PE	8,873	28.2
RELIANCE	2,300	PE	8,785	43.8
TATASTEEL	1,140	PE	6,768	21.5

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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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