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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	16,419	1,08,63,300	1,35,85,650	8.4	1.36	16020
PREVIOUS	16,694	1,03,59,350	1,39,13,050	12.3	1.44	
% CHANGE	-1.65%	4.86%	-2.35%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and continued to trade with a negative bias through the trading session. Nifty lost 271 points to close at 16411.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 16500CE and in 16400PE.
- PCR OI stands at 1.36 compared to 1.44 in the previous trading session.
- Nifty to trade with a support of 16020.

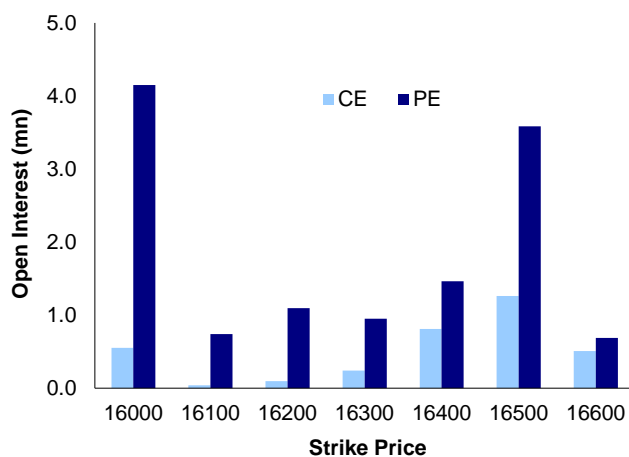
NIFTY LEVELS

16020 16185 16383 16571 16781 16932

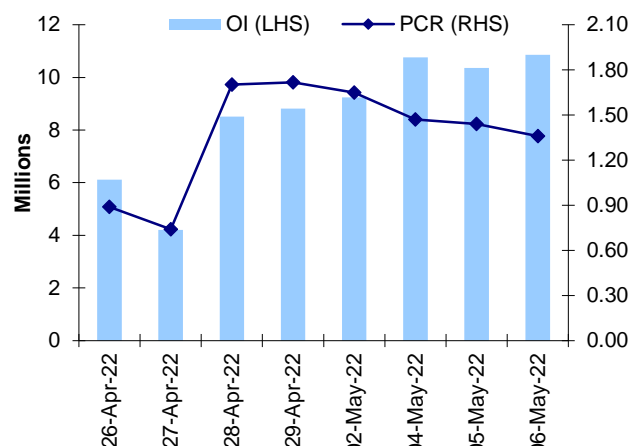
Stocks

- **Sector:** - All sectors traded in the red.
- Market wide open interest is 857,298Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
FEDERALBNK	19.6%	8,03,90,000	-3.2%
ASTRAL	16.8%	5,17,275	-5.0%
CANBK	12.2%	4,67,31,600	-2.4%
ABB	10.4%	4,44,000	1.5%
COROMANDEL	8.4%	14,80,750	-0.1%
AARTIIND	7.7%	29,58,850	-4.4%
APOLLOHOSP	7.1%	24,13,125	-3.1%
CHOLAFIN	6.2%	89,96,250	-11.0%
NESTLEIND	5.9%	3,32,215	-3.5%
NAM-INDIA	5.7%	38,51,200	-2.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COFORGE	-8.4%	7,57,700	-6.4%
CANFINHOME	-5.1%	35,03,175	-4.5%
OFSS	-5.1%	3,25,325	0.8%
HDFCAMC	-4.9%	37,19,200	0.4%
JKCEMENT	-4.8%	2,79,475	-2.4%
ABCAPITAL	-4.2%	2,03,11,000	-3.8%
CUMMINSIND	-4.1%	13,31,400	-0.9%
ESCORTS	-3.6%	35,36,500	0.3%
CROMPTON	-3.6%	35,45,500	-0.6%
INDUSTOWER	-3.5%	1,26,86,800	-1.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	90,68,448	2,37,583	2,621
HDFCBANK	1,33,65,634	1,76,691	1,318
ADANIPOWER	4,56,78,881	1,29,270	292
AXISBANK	1,55,11,195	1,05,067	673
TATAMOTORS	2,51,42,225	1,03,251	409
ITC	3,44,90,123	91,384	267
ICICIBANK	1,24,55,025	89,226	719
TATASTEEL	69,25,676	87,486	1,284
HDFC	38,62,931	83,446	2,151

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	CE	3.4	167	1,28,16,650
NTPC	165	CE	1.8	160	1,77,61,200
MARUTI	8,000	CE	33.5	7,293	5,30,700
COALINDIA	200	CE	3.2	188	74,17,200
ITC	270	CE	4.3	263	1,40,12,800
NTPC	160	CE	3.8	160	1,10,23,800
POWERGRID	240	CE	5.5	239	65,22,259
AXISBANK	800	CE	1.7	676	89,06,400
ITC	265	CE	5.8	263	1,21,82,400
HINDALCO	500	CE	3.6	445	52,57,825

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,500	PE	46.4	2,566	2,57,100
TATAMOTORS	400	PE	12.5	410	51,55,650
HEROMOTOCO	2,400	PE	22.1	2,566	1,90,200
SBIN	450	PE	5.4	481	30,30,000
HEROMOTOCO	2,300	PE	10.4	2,566	1,77,600
MARUTI	7,000	PE	106.0	7,293	1,23,500
ITC	260	PE	5.3	263	40,09,600
ITC	250	PE	2.1	263	39,29,600
HEROMOTOCO	2,200	PE	5.1	2,566	1,49,700
WIPRO	500	PE	21.9	487	15,40,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CHOLAFIN	680	CE	4,15,000	33100%	12.1
VOLTAS	1,120	CE	1,74,500	17350%	17.1
CHOLAFIN	670	CE	1,95,000	15500%	14.7
CHOLAFIN	660	CE	1,21,250	9600%	17.8
FEDERALBNK	91	CE	4,40,000	4300%	3.5
SAIL	91	CE	1,99,500	4100%	3.4
DEEPAKNTR	2,100	CE	1,08,000	3827%	52.1
VOLTAS	1,100	CE	2,92,000	3793%	22.7
DLF	330	CE	3,01,950	3560%	13.3
NATIONALUM	97	CE	2,80,500	3200%	4.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VOLTAS	900	PE	1,20,500	24000%	3.4
FEDERALBNK	75	PE	8,90,000	8800%	0.3
SAIL	91	PE	1,37,750	2800%	4.1
CANBK	180	PE	2,43,000	1400%	0.6
AXISBANK	560	PE	1,41,600	1211%	2.3
FEDERALBNK	86	PE	1,30,000	1200%	1.3
VOLTAS	960	PE	1,28,500	928%	8.1
FEDERALBNK	88	PE	5,20,000	767%	2.2
BANKBARODA	102	PE	2,98,350	538%	3.1
TATAMOTORS	330	PE	1,12,575	508%	0.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	45,240	52.8
RELIANCE	2,800	CE	34,709	25.6
RELIANCE	2,640	CE	20,648	79.0
RELIANCE	2,660	CE	20,219	69.5
RELIANCE	2,600	CE	18,636	99.3
RELIANCE	2,900	CE	17,452	13.1
RELIANCE	3,000	CE	16,939	7.6
HDFCBANK	1,400	CE	16,706	8.8
ITC	270	CE	15,359	4.3
INFY	1,600	CE	14,835	17.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	24,707	66.6
RELIANCE	2,500	PE	14,340	33.0
BAJFINANCE	6,000	PE	9,436	206.9
RELIANCE	2,400	PE	9,372	16.2
TATAMOTORS	400	PE	9,089	12.5
HDFCBANK	1,300	PE	7,145	33.8
TATASTEEL	1,200	PE	6,997	14.3
RELIANCE	2,620	PE	6,957	75.2
INFY	1,500	PE	6,488	22.1
INFY	1,540	PE	6,441	36.9

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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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