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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	16,178	1,02,98,600	1,47,83,600	10.95	1.17	16020
PREVIOUS	16,247	1,02,77,400	1,33,94,950	7.1	1.23	
% CHANGE	-0.43%	0.21%	10.37%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and stooped lower breaking 16000 levels before recovering some losses.
- Nifty lost 72 points to close at 16167.
- OI concentration seen in 17000CE and 16000PE.
- Activity witnessed in 16100 strike.
- PCR OI stands at 1.17 compared to 1.23 in the previous trading session.
- Nifty to trade with a support of 16020.

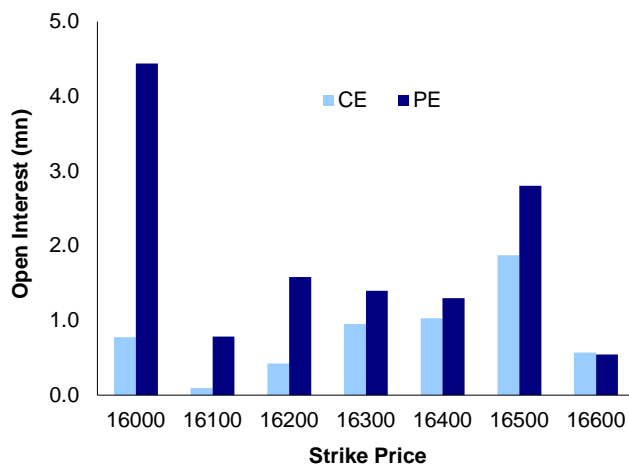
NIFTY LEVELS

16020 16185 16383 16571 16781 16932

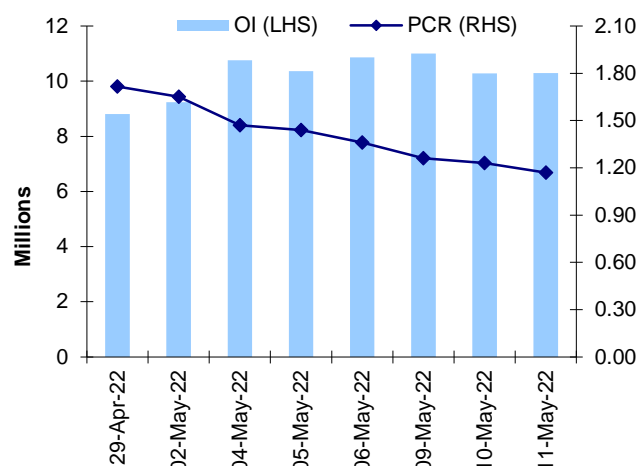
Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide open interest is 1,040,832Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IBULHSGFIN	18.6%	4,79,66,800	-20.5%
CANFINHOME	11.7%	41,31,075	-4.4%
INDHOTEL	8.0%	2,58,97,658	-2.3%
AARTIIND	7.6%	33,07,350	-3.0%
AUBANK	6.3%	31,53,500	1.0%
HINDALCO	6.2%	4,17,54,075	-0.1%
IGL	6.1%	1,61,48,000	1.0%
JUBLFOOD	5.9%	1,09,56,250	-2.4%
LTI	5.9%	21,62,400	-1.9%
BANDHANBNK	5.7%	4,00,10,400	-0.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GUJGASLTD	-14.3%	28,86,250	6.0%
ABB	-9.9%	3,74,500	1.8%
NAM-INDIA	-9.5%	33,98,400	1.1%
CHAMBLFERT	-9.0%	21,24,000	-4.4%
PERSISTENT	-8.1%	4,46,100	-2.9%
DALBHARAT	-7.6%	13,08,000	1.8%
COROMANDEL	-6.7%	12,05,050	2.2%
LAURUSLABS	-5.5%	72,40,500	2.8%
NATIONALUM	-5.3%	6,40,94,250	1.4%
JKCEMENT	-5.0%	2,85,775	0.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	76,81,157	1,88,518	2,449
TATASTEEL	1,07,06,315	1,23,861	1,166
HDFCBANK	85,51,462	1,14,906	1,349
TATAMOTORS	2,92,15,175	1,12,792	388
ICICIBANK	1,35,16,852	96,557	714
ADANIPOWER	3,44,77,812	90,269	255
TATAPOWER	3,50,97,575	79,087	227
HDFC	34,99,620	77,368	2,219
SBIN	1,47,71,351	69,639	477

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	CE	1.2	159	1,32,32,450
NTPC	165	CE	0.6	153	1,91,57,700
NTPC	160	CE	1.3	153	1,71,05,700
MARUTI	8,000	CE	34.7	7,412	5,10,600
COALINDIA	200	CE	0.7	171	85,05,000
ONGC	165	CE	2.2	159	72,64,950
COALINDIA	190	CE	1.1	171	67,70,400
ITC	270	CE	1.6	253	1,33,02,400
ITC	265	CE	2.3	253	1,30,20,800
TATAPOWER	250	CE	2.0	227	1,29,66,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
CIPLA	900	PE	10.1	940	8,09,900
SBIN	450	PE	5.5	475	33,45,000
COALINDIA	170	PE	5.3	171	24,65,400
ASIANPAINT	3,000	PE	46.6	3,053	2,83,650
IBULHSGFIN	100	PE	4.2	111	23,77,700
TATAMOTORS	400	PE	19.8	390	42,90,675
IBULHSGFIN	110	PE	7.7	111	21,01,800
TATAPOWER	220	PE	4.8	227	43,74,000
POWERGRID	240	PE	5.9	240	23,94,517
BANKBARODA	100	PE	2.9	102	50,36,850

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	135	CE	9,11,400	9700%	1.6
LICHSGFIN	330	CE	1,06,000	5200%	17.6
GNFC	720	CE	1,31,300	4950%	28.8
IBULHSGFIN	130	CE	36,85,900	4854%	2.2
INDIACEM	180	CE	2,84,200	4800%	5.3
SAIL	83	CE	1,47,250	3000%	3.7
GMRINFRA	33	CE	26,55,000	2850%	1.3
CHAMBLFERT	420	CE	2,13,000	2740%	13.1
GUJGASLTD	650	CE	1,02,500	1950%	0.7
SAIL	84	CE	1,94,750	1950%	3.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	100	PE	23,77,700	25467%	4.2
BANDHANBNK	285	PE	1,09,800	6000%	4.2
IBULHSGFIN	85	PE	1,73,600	5500%	1.6
RBLBANK	97	PE	1,10,200	3700%	1.9
IBULHSGFIN	80	PE	7,96,700	1877%	1.2
GNFC	690	PE	1,61,200	933%	28.3
SAIL	77	PE	2,51,750	783%	0.9
VEDL	303	PE	6,89,750	756%	5.5
VEDL	310	PE	1,64,300	657%	6.4
PNB	28	PE	15,36,000	638%	0.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	38,054	42.4
RELIANCE	2,600	CE	25,576	15.2
RELIANCE	2,700	CE	17,642	7.8
TATASTEEL	1,200	CE	16,864	24.9
RELIANCE	2,520	CE	16,677	34.8
RELIANCE	2,460	CE	15,278	60.8
INFY	1,600	CE	14,756	12.6
RELIANCE	2,800	CE	14,532	4.9
RELIANCE	2,480	CE	13,052	51.0
RELIANCE	2,540	CE	12,189	28.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	14,226	36.3
RELIANCE	2,440	PE	12,721	51.4
RELIANCE	2,460	PE	11,113	60.4
ASIANPAINT	3,000	PE	10,366	46.6
TATASTEEL	1,100	PE	9,523	16.0
TATASTEEL	1,140	PE	9,450	26.1
RELIANCE	2,300	PE	8,744	14.8
TATASTEEL	1,160	PE	8,166	33.9
TATAMOTORS	380	PE	7,931	10.1
CIPLA	900	PE	7,805	10.1

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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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