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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	15,811	1,02,82,600	1,53,00,450	2.75	1.02	16410
PREVIOUS	16,178	1,02,98,600	1,47,83,600	10.95	1.17	
% CHANGE	-2.27%	-0.16%	3.50%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and stooped lower through the day.
- Nifty lost 359 points to close at 15808.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 16000CE and 15800PE.
- PCR OI stands at 1.02 compared to 1.17 in the previous trading session.
- Nifty to trade with a resistance at 16410.

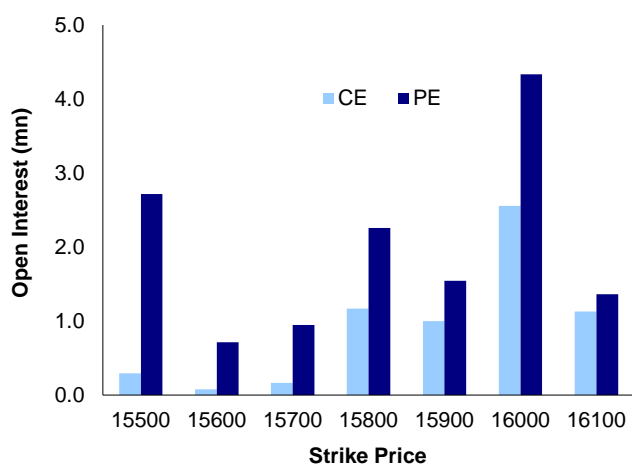
NIFTY LEVELS

15555 15736 15907 16099 16282 16410

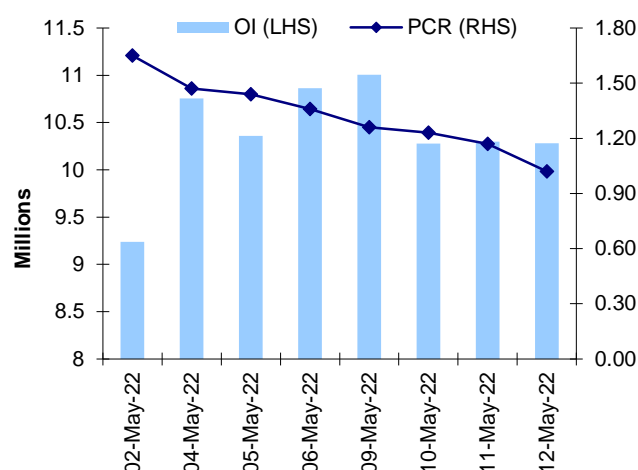
Stocks

- **Sector:** - All sectors traded negative.
- Market wide open interest is 784,811Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PNB	15.3%	33,28,32,000	-13.6%
LTTS	12.6%	10,10,200	-3.6%
BAJAJ-AUTO	9.3%	31,78,750	-0.8%
AMBUJACEM	8.9%	4,61,80,200	4.0%
OFSS	8.6%	3,14,450	-1.0%
NAVINFLUOR	7.2%	4,18,950	-1.5%
ABFRL	5.5%	1,00,75,000	-2.3%
LT	5.1%	1,54,26,475	-2.8%
ACC	5.1%	24,83,250	0.4%
PETRONET	4.6%	1,54,68,000	-1.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IBULHSGFIN	-11.0%	4,26,82,100	6.7%
ABB	-6.7%	3,49,250	-1.6%
POLYCAB	-6.3%	6,06,000	0.1%
BSOFT	-6.1%	34,59,300	0.1%
DIXON	-6.0%	8,89,250	-3.2%
ASHOKLEY	-5.9%	3,06,49,500	0.9%
GSPL	-5.8%	23,42,600	-1.6%
JKCEMENT	-5.1%	2,71,075	-0.3%
PVR	-5.1%	26,84,165	-1.8%
HAL	-5.0%	23,79,750	-2.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	94,56,280	2,27,008	2,399
HDFCBANK	1,11,91,145	1,46,339	1,303
TATAMOTORS	3,35,11,538	1,25,088	372
ICICIBANK	1,66,85,166	1,17,011	696
TATASTEEL	94,19,161	1,05,866	1,118
HINDALCO	2,38,31,422	96,019	406
TCS	28,07,195	95,891	3,409
HDFC	43,61,039	94,629	2,150
SBIN	1,89,47,096	87,681	463

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	CE	1.1	157	1,31,01,550
NTPC	160	CE	0.8	149	1,73,50,800
MARUTI	8,000	CE	22.1	7,255	5,24,700
ONGC	165	CE	1.9	157	76,73,050
COALINDIA	190	CE	0.7	167	65,81,400
ITC	265	CE	1.7	250	1,31,93,600
ITC	270	CE	1.2	250	1,29,82,400
POWERGRID	250	CE	1.6	236	77,75,514
TATAPOWER	250	CE	1.4	220	1,30,54,500
SBIN	500	CE	3.5	460	77,71,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	400	PE	32.6	373	39,40,125
CIPLA	900	PE	12.5	923	4,60,200
ASIANPAINT	3,000	PE	55.6	3,038	2,62,050
TATAPOWER	220	PE	8.1	220	43,20,000
SBIN	450	PE	10.7	460	26,95,500
MARUTI	7,200	PE	164.3	7,255	1,12,300
POWERGRID	230	PE	3.3	236	23,62,519
MARUTI	7,000	PE	97.1	7,255	1,00,000
TATAPOWER	200	PE	2.2	220	36,28,125
WIPRO	450	PE	4.8	474	14,25,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MARICO	515	CE	1,15,000	11400%	5.9
PNB	31	CE	53,28,000	8225%	0.6
ADANI PORTS	710	CE	1,02,500	8100%	32.3
LT	1,540	CE	2,30,575	5629%	35.4
VEDL	310	CE	3,00,700	4750%	13.5
HINDALCO	410	CE	17,32,900	3930%	13.6
IDFCFIRSTB	34	CE	5,88,300	2550%	2.0
FEDERALBNK	87	CE	4,10,000	1950%	2.2
ADANI PORTS	720	CE	2,40,000	1500%	27.4
HINDALCO	390	CE	1,07,500	1329%	25.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	85	PE	2,58,100	8800%	1.8
PNB	26	PE	12,32,000	7600%	0.6
RBLBANK	92	PE	2,17,500	7400%	3.1
PNB	24	PE	9,92,000	6100%	0.3
FEDERALBNK	83	PE	4,80,000	2300%	1.8
PNB	27	PE	24,64,000	1440%	0.8
PFC	102	PE	1,98,400	967%	1.3
ABCAPITAL	85	PE	1,40,800	967%	0.9
BANKBARODA	80	PE	2,45,700	950%	0.4
RAIN	140	PE	5,02,500	644%	3.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	27,359	26.4
RELIANCE	2,400	CE	21,067	67.3
RELIANCE	2,600	CE	19,843	10.5
RELIANCE	2,460	CE	16,689	39.4
RELIANCE	2,800	CE	12,127	3.9
RELIANCE	2,420	CE	11,607	56.4
RELIANCE	2,440	CE	11,518	47.7
TCS	3,400	CE	11,394	68.3
BAJFINANCE	6,000	CE	11,355	60.7
RELIANCE	2,700	CE	11,192	5.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	18,648	60.9
RELIANCE	2,300	PE	11,153	28.0
TATASTEEL	1,100	PE	9,684	31.5
TATASTEEL	1,120	PE	8,287	39.2
TATAMOTORS	370	PE	7,928	14.1
TATAMOTORS	380	PE	7,334	19.1
ICICIBANK	700	PE	7,148	18.2
BAJFINANCE	5,500	PE	7,130	152.5
HINDALCO	400	PE	6,831	12.0
RELIANCE	2,380	PE	6,720	53.8

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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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