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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	16,669	1,27,05,150	1,37,77,250	6	1.45	16250
PREVIOUS	16,885	1,30,02,400	1,03,37,850	14.4	1.52	
% CHANGE	-1.28%	-2.29%	33.27%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but failed to maintain its high and stooped lower in the second half.
- Nifty lost 208 points to close at 16663.
- OI concentration seen in 18000CE and 16000PE.
- Addition witnessed in 17000CE and in Reduction in 16000PE.
- PCR OI stands at 1.45 compared to 1.52 in the previous trading session.
- Nifty to trade with a support of 16250.

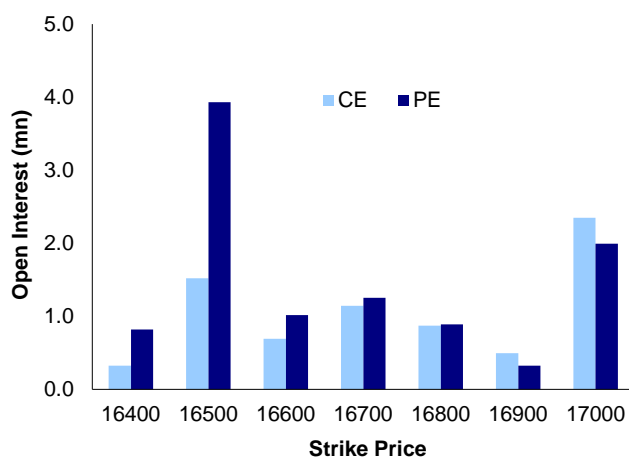
NIFTY LEVELS

16000 16250 16450 16630 16883 17086

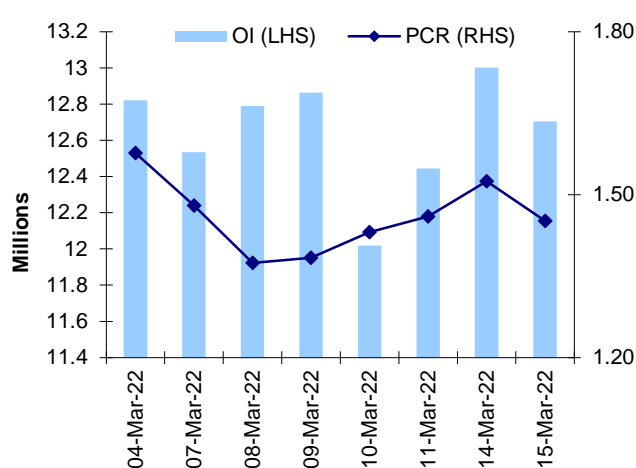
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is 1,022,209Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
OBEROIRLTY	17.7%	20,65,700	-0.9%
DALBHARAT	9.9%	8,18,500	1.2%
GAIL	9.8%	3,48,18,800	-2.6%
APOLLOTYRE	7.4%	1,59,75,000	0.1%
GSPL	6.3%	23,66,400	-2.4%
KOTAKBANK	5.8%	1,54,49,200	-3.1%
JKCEMENT	5.7%	5,16,950	1.2%
BEL	5.6%	2,87,96,400	-2.0%
CUB	5.5%	1,09,92,200	-0.6%
IBULHSGFIN	5.3%	4,02,84,500	4.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PERSISTENT	-27.3%	3,25,200	-3.3%
BALRAMCHIN	-26.0%	81,04,000	-7.0%
COROMANDEL	-23.4%	7,49,375	1.4%
CHAMBLFERT	-12.5%	23,47,500	-3.5%
GNFC	-10.9%	29,43,200	-4.5%
AUBANK	-10.2%	28,54,500	4.3%
ALKEM	-9.0%	1,66,800	-0.2%
PVR	-7.8%	27,08,178	-3.0%
ONGC	-6.9%	4,26,96,500	-4.7%
NAM-INDIA	-5.6%	22,76,800	-1.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	4,77,06,136	1,98,694	414
ICICIBANK	2,77,14,580	1,93,867	697
RELIANCE	73,49,740	1,75,371	2,363
HDFCBANK	94,33,964	1,35,379	1,424
TCS	36,51,133	1,32,460	3,594
SBIN	2,72,04,899	1,32,112	486
TATASTEEL	96,14,313	1,20,368	1,234
MARUTI	15,86,111	1,18,846	7,420
HDFC	45,57,236	1,03,601	2,241

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	0.8	131	407,83,500
ONGC	200	CE	0.6	164	181,79,700
ONGC	170	CE	3.1	164	145,22,200
ONGC	180	CE	1.5	164	114,19,100
ONGC	190	CE	0.9	164	91,86,100
TATAMOTORS	500	CE	1.9	413	209,56,050
NTPC	140	CE	0.4	131	112,97,400
COALINDIA	200	CE	0.8	173	79,71,600
ONGC	175	CE	2.2	164	58,36,600
BPCL	360	CE	6.8	349	40,23,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	150	PE	1.4	164	35,65,100
ONGC	160	PE	4.0	164	32,80,200
CIPLA	1,000	PE	11.7	1,063	9,82,150
ITC	220	PE	0.6	238	92,83,200
ITC	230	PE	1.8	238	90,84,800
CIPLA	900	PE	2.7	1,063	8,27,450
HINDALCO	550	PE	12.3	562	25,78,925
MARUTI	7,000	PE	108.4	7,430	2,17,400
COALINDIA	170	PE	4.3	173	27,72,000
TATAMOTORS	400	PE	13.5	413	62,52,900

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIACEM	212	CE	3,30,600	2750%	6.9
IBULHSGFIN	205	CE	1,08,500	1067%	0.9
IBULHSGFIN	195	CE	1,79,800	867%	1.5
PNB	51	CE	1,12,000	600%	0.1
FEDERALBNK	113	CE	7,20,000	555%	0.2
TATACONSUM	820	CE	1,95,750	480%	4.2
APOLLOTYRE	190	CE	41,95,000	420%	6.1
HDFCBANK	1,590	CE	1,17,150	407%	1.9
TATACONSUM	780	CE	4,40,100	338%	12.0
APOLLOTYRE	192	CE	2,90,000	330%	5.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACONSUM	750	PE	1,05,300	643%	22.3
CIPLA	1,060	PE	1,85,250	391%	29.9
CUB	115	PE	4,69,200	263%	2.9
M&M	760	PE	2,34,500	232%	19.3
BANDHANBNK	275	PE	2,25,000	221%	10.6
TATACONSUM	730	PE	1,18,800	220%	13.8
M&M	670	PE	1,34,400	195%	2.8
IBULHSGFIN	160	PE	13,67,100	167%	11.7
FSL	120	PE	7,56,600	153%	5.4
APOLLOTYRE	175	PE	4,55,000	153%	4.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	26,865	44.8
RELIANCE	2,500	CE	24,923	15.7
MARUTI	8,000	CE	23,618	68.8
MARUTI	7,500	CE	20,742	220.4
ITC	250	CE	17,001	1.5
TATASTEEL	1,300	CE	16,433	24.1
CIPLA	1,100	CE	15,106	16.4
SBIN	500	CE	14,364	8.9
INFY	1,900	CE	14,078	19.4
RELIANCE	2,440	CE	13,888	29.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	12,865	72.6
RELIANCE	2,300	PE	10,545	31.1
INFY	1,800	PE	8,664	23.4
TATASTEEL	1,200	PE	8,050	32.2
ITC	230	PE	7,540	1.8
RELIANCE	2,200	PE	6,996	13.7
INFY	1,860	PE	6,791	47.8
MARUTI	7,000	PE	6,384	108.4
INFY	1,840	PE	6,358	37.7
SBIN	480	PE	6,215	12.9

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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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