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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	14,459	1,28,00,925	96,15,350	25.5	1.49	14032
PREVIOUS	14,628	1,32,26,850	54,45,600	33.1	1.67	
% CHANGE	-1.16%	-3.22%	76.57%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and stooped lower in the second half of the trading session.
- Nifty lost 161 points to close at 14433.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14600CE and Reduction in 13700PE.
- PCR OI stands at 1.49 compared to 1.67 in the previous trading session.
- Nifty to trade with a support of 14032.

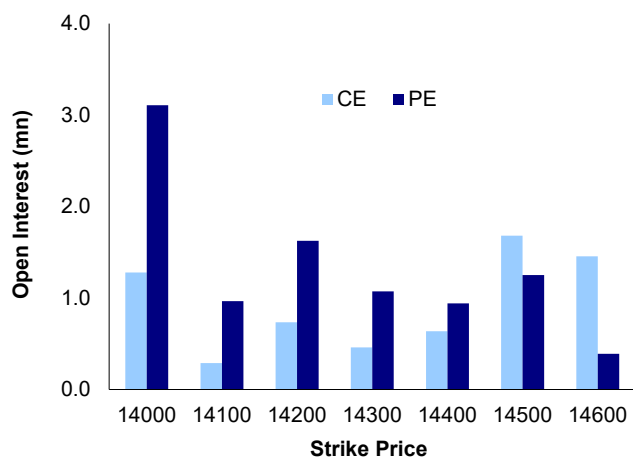
NIFTY LEVELS

14032	14161	14258	14368	14503	14672
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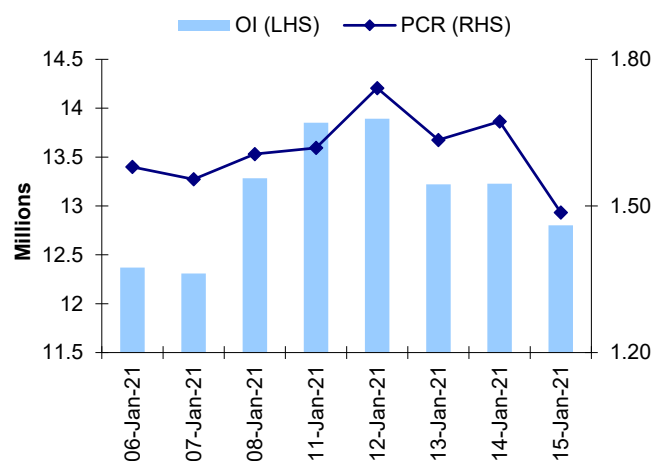
Stocks

- **Sector:-** IT stocks traded negative.
- Market wide-open interest is 553,156Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SAIL	121.3%	17,93,22,000	4.4%
HDFCAMC	24.2%	3,66,000	-2.1%
CADILAHC	11.6%	1,17,08,400	-3.1%
L&TFH	11.4%	3,34,65,600	-1.7%
ICICIPRULI	9.4%	47,26,500	-1.8%
VOLTAS	9.3%	22,63,000	-2.7%
APOLLOTYRE	9.2%	1,31,75,000	-3.5%
HINDALCO	9.1%	2,49,44,300	-3.1%
MUTHOOTFIN	9.0%	55,53,000	-3.8%
INDUSTOWER	8.5%	1,00,91,200	2.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GAIL	-13.9%	3,10,73,400	-3.8%
UPL	-9.1%	1,68,96,100	2.6%
RECLTD	-7.6%	1,39,62,000	1.3%
RAMCOCEM	-7.1%	13,94,000	-1.6%
BHEL	-6.4%	11,77,47,000	-2.0%
BANKBARODA	-5.7%	6,31,21,500	-1.4%
GODREJCP	-5.6%	41,41,000	-0.4%
CANBK	-5.5%	4,80,81,600	-4.0%
ULTRACEMCO	-4.9%	14,51,600	-2.3%
LALPATHLAB	-4.6%	2,06,000	-1.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	25,00,38,029	6,38,797	260
BHARTIARTL	5,63,92,307	3,39,358	603
HCLTECH	2,37,69,415	2,40,027	990
SAIL	32,29,64,592	2,26,896	70
RELIANCE	95,03,790	1,85,582	1,937
IDEA	1,22,44,69,545	1,61,585	14
TATASTEEL	2,06,88,437	1,47,100	706
TCS	41,31,692	1,33,907	3,233
ITC	5,83,21,158	1,25,863	218

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	3.0	144	97,06,200
WIPRO	500	CE	2.1	438	99,26,400
GAIL	150	CE	2.2	136	72,28,500
IOC	105	CE	3.0	102	92,49,500
ONGC	110	CE	2.2	102	105,79,800
INFY	1,400	CE	18.8	1,345	69,85,200
GAIL	145	CE	3.3	136	54,35,100
ITC	220	CE	6.3	218	201,63,200
RELIANCE	2,000	CE	37.6	1,939	63,85,000
WIPRO	460	CE	7.0	438	60,32,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	200	PE	0.9	262	1,06,36,200
WIPRO	400	PE	3.1	438	39,23,200
TCS	3,000	PE	11.6	3,234	5,19,000
TATAMOTORS	220	PE	2.5	262	73,35,900
INDUSINDBK	900	PE	16.5	968	12,39,300
TATAMOTORS	210	PE	1.6	262	58,76,700
TCS	3,100	PE	24.0	3,234	4,12,200
TCS	3,200	PE	52.9	3,234	3,89,700
SBIN	280	PE	2.7	304	49,86,000
TATAMOTORS	240	PE	6.3	262	50,04,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARTIARTL	680	CE	10,19,901	1212%	2.9
SAIL	71	CE	17,86,000	944%	3.2
SAIL	88	CE	3,42,000	800%	0.4
M&M	950	CE	1,30,200	745%	2.8
SAIL	72	CE	43,70,000	539%	2.9
TATAMOTORS	285	CE	54,60,600	474%	7.0
SAIL	73	CE	17,86,000	453%	2.5
TATAMOTORS	265	CE	26,16,300	364%	13.4
BHARTIARTL	660	CE	24,72,936	359%	4.7
IDFCFIRSTB	55	CE	42,94,000	343%	0.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAMOTORS	270	PE	5,18,700	9000%	19.8
EXIDEIND	172	PE	1,80,000	2400%	2.0
BHARTIARTL	610	PE	3,09,117	1988%	25.8
TATAMOTORS	260	PE	17,55,600	1521%	14.2
IDEA	15	PE	15,40,000	1000%	2.1
TATAMOTORS	255	PE	6,72,600	973%	11.9
IDFCFIRSTB	49	PE	5,89,000	417%	3.0
TATAMOTORS	250	PE	43,37,700	307%	9.6
BHARTIARTL	620	PE	1,03,656	273%	32.0
ITC	217	PE	4,54,400	264%	6.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	24,268	37.6
ITC	220	CE	19,198	6.3
TATAMOTORS	260	CE	18,963	15.6
INFY	1,400	CE	15,242	18.8
BHARTIARTL	600	CE	14,932	23.7
TATAMOTORS	280	CE	14,588	8.2
ITC	230	CE	14,240	3.1
TATAMOTORS	250	CE	12,076	21.1
TATAMOTORS	270	CE	11,707	11.4
BHARTIARTL	620	CE	11,342	14.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	12,966	41.4
RELIANCE	1,800	PE	6,402	13.8
TATAMOTORS	240	PE	5,460	6.3
TATAMOTORS	250	PE	5,439	9.6
SBIN	300	PE	5,237	8.7
BHARTIARTL	600	PE	5,150	20.1
TCS	3,200	PE	5,111	52.9
HCLTECH	1,000	PE	4,922	44.6
INFY	1,300	PE	4,682	17.8
RELIANCE	1,950	PE	4,680	65.8

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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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