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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	15,769	87,02,400	1,27,14,500	-39.55	0.70	16410
PREVIOUS	16,226	83,64,250	1,25,80,600	-13.95	1.00	
% CHANGE	-2.81%	4.04%	1.06%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and trended lower through the day.
- Nifty lost 430 points to close at 15809.
- OI concentration seen in 17000CE and 15800PE.
- Addition witnessed in 16000CE and in 15800PE.
- PCR OI stands at 0.70 compared to 1.00 in the previous trading session.
- Nifty to trade with a resistance at 16410.

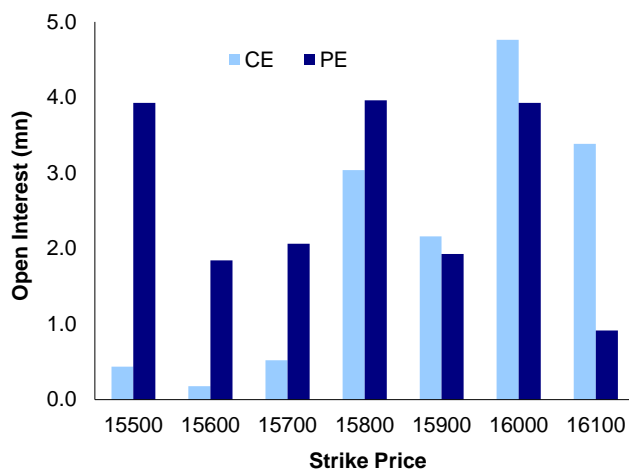
NIFTY LEVELS

15555 15736 15907 16099 16282 16410

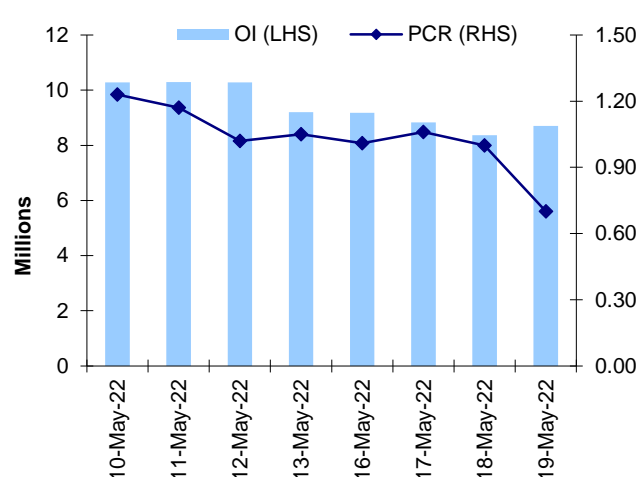
Stocks

- **Sector:-** All sectors traded negative.
- Market wide open interest is 786,838Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIPTS	17.5%	9,47,05,000	-3.6%
CUB	11.6%	1,26,60,200	0.0%
ASTRAL	10.0%	7,32,600	-4.7%
HDFCAMC	9.3%	49,26,200	-3.9%
HINDPETRO	8.3%	1,59,30,000	-1.9%
BRITANNIA	7.4%	16,91,800	-1.8%
JUBLFOOD	7.3%	1,19,07,500	-1.7%
IPCALAB	7.2%	8,41,150	-2.4%
MANAPPURAM	6.8%	3,14,52,000	-9.5%
ATUL	6.7%	1,96,950	-2.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ITC	-15.7%	10,78,72,000	3.3%
COROMANDEL	-8.0%	15,08,500	-2.2%
DELTACORP	-6.9%	1,78,20,400	0.2%
PERSISTENT	-6.1%	4,34,550	-6.3%
BALRAMCHIN	-5.0%	74,43,200	-5.0%
INTELLECT	-4.5%	11,79,000	-3.1%
LICHSGFIN	-4.2%	2,37,12,000	-1.2%
DEEPAKNTR	-3.7%	12,56,250	-2.7%
ABB	-3.6%	3,87,250	-0.2%
HINDALCO	-3.6%	4,00,11,500	-4.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ITC	7,82,87,713	2,14,850	276
RELIANCE	67,83,641	1,69,194	2,480
TCS	46,42,963	1,53,232	3,262
HDFCBANK	1,02,68,753	1,32,089	1,287
ICICIBANK	1,66,61,023	1,15,362	690
ADANIPOWER	3,13,77,678	93,184	297
HDFC	38,67,697	82,714	2,136
TATASTEEL	66,54,563	75,322	1,122
DRREDDY	18,25,811	71,838	3,929

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	CE	0.5	160	1,27,08,850
COALINDIA	200	CE	0.6	181	81,85,800
SBIN	500	CE	0.6	441	1,04,64,000
ONGC	165	CE	1.3	160	85,66,250
IOC	130	CE	0.3	117	85,93,000
COALINDIA	190	CE	1.5	181	61,40,400
MARUTI	8,000	CE	12.0	7,405	4,95,500
BOSCHLTD	15,000	CE	27.9	13,366	19,050
ITC	280	CE	2.5	270	1,29,79,200
TATAPOWER	250	CE	1.2	229	1,36,01,250

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,200	PE	15.4	2,229	2,59,500
ACC	2,100	PE	2.4	2,229	2,21,250
ITC	260	PE	1.6	270	69,37,600
AMBUJACEM	360	PE	2.2	364	42,30,000
COALINDIA	170	PE	0.8	181	28,30,800
COALINDIA	180	PE	3.3	181	28,09,800
ITC	250	PE	0.7	270	55,00,800
AMBUJACEM	350	PE	0.9	364	30,94,500
IOC	115	PE	1.4	117	30,68,000
SBIN	450	PE	14.2	441	31,53,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TECHM	1,120	CE	1,85,400	15350%	21.6
LUPIN	650	CE	4,21,600	9820%	9.3
WIPRO	455	CE	4,86,400	8586%	7.2
LUPIN	660	CE	1,97,200	7633%	6.8
WIPRO	440	CE	1,67,200	2886%	15.6
INFY	1,420	CE	1,89,900	2777%	33.5
MANAPPURAM	97	CE	4,08,000	2620%	2.3
TECHM	1,140	CE	2,71,800	1959%	13.5
WIPRO	465	CE	7,75,200	1763%	4.3
HDFCLIFE	530	CE	1,89,200	1620%	8.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TECHM	1,040	PE	1,27,800	21200%	6.4
HINDPETRO	215	PE	1,80,900	3250%	1.3
LUPIN	610	PE	1,06,250	2400%	9.2
HCLTECH	970	PE	1,09,200	2129%	6.7
LUPIN	620	PE	2,04,000	1614%	11.9
BANKBARODA	91	PE	9,24,300	732%	0.8
DRREDDY	3,900	PE	1,43,125	634%	92.7
LUPIN	550	PE	1,53,850	624%	2.0
ITC	272	PE	5,69,600	559%	7.0
ITC	277	PE	2,40,000	477%	10.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ITC	280	CE	36,083	2.5
ITC	270	CE	33,529	5.0
RELIANCE	2,500	CE	31,243	33.8
ITC	275	CE	24,782	3.5
ITC	300	CE	24,344	0.6
DRREDDY	4,000	CE	18,910	72.0
RELIANCE	2,600	CE	18,662	8.9
RELIANCE	2,540	CE	14,873	20.1
TCS	3,400	CE	14,446	13.1
RELIANCE	2,520	CE	14,208	26.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	18,565	54.5
INFY	1,400	PE	14,672	19.3
INFY	1,440	PE	13,670	37.2
TCS	3,300	PE	13,194	96.6
TATAMOTORS	400	PE	12,732	10.6
RELIANCE	2,480	PE	12,114	45.0
RELIANCE	2,400	PE	12,104	16.8
DRREDDY	3,900	PE	11,158	92.7
TCS	3,200	PE	9,701	43.4
ITC	260	PE	9,626	1.6

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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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