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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	16,635	1,02,99,800	1,47,99,450	21.05	0.92	16076
PREVIOUS	17,024	1,09,21,600	1,06,92,500	38.5	1.07	
% CHANGE	-2.28%	-5.69%	38.41%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and stooped lower through the day testing 16400 levels.
- Nifty lost 371 points to close at 16614.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 16800CE and Reduction in 16000PE.
- PCR OI stands at 0.92 compared to 1.07 in the previous trading session.
- Nifty to trade with a support of 16076.

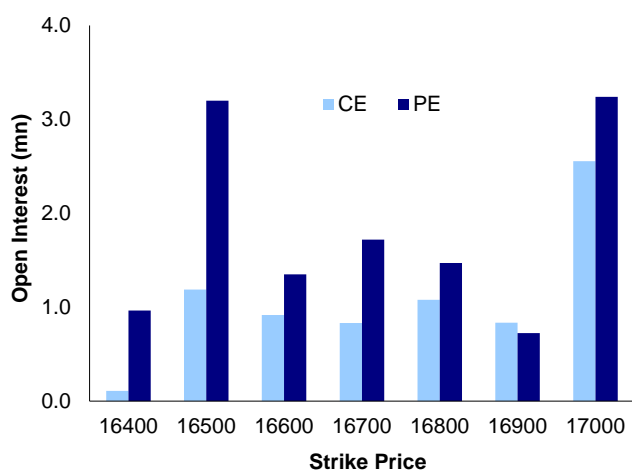
NIFTY LEVELS

16076 16260 16427 16662 16806 17074

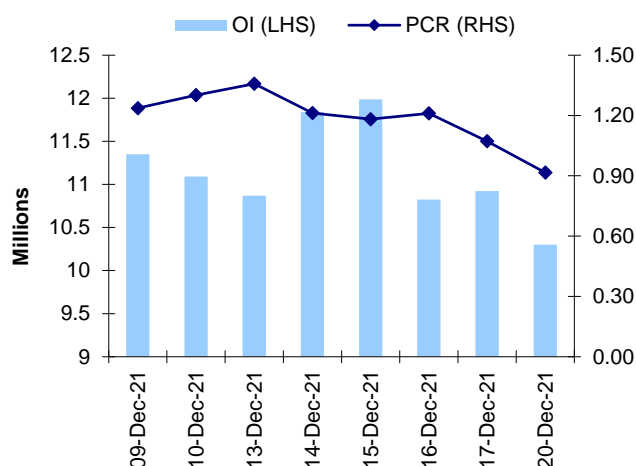
Stocks

- **Sector:-** All sectors traded in the red.
- Market wide-open interest is 995,874Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POWERGRID	14.6%	2,28,35,906	0.0%
GODREJPROP	11.4%	36,21,150	-4.2%
AMBUJACEM	9.2%	1,43,04,000	-5.0%
JUBLFOOD	6.0%	17,84,250	-4.5%
INDHOTEL	5.7%	1,38,96,010	-4.3%
AUBANK	5.5%	35,84,000	-9.9%
NAM-INDIA	5.3%	48,86,400	-4.4%
DLF	4.4%	3,16,55,250	-6.0%
HINDPETRO	4.4%	1,24,79,400	-3.6%
NAUKRI	4.3%	15,28,125	-5.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COROMANDEL	-12.6%	13,18,125	-1.4%
POLYCAB	-12.3%	5,74,500	-1.9%
GSPL	-12.2%	11,78,100	-2.0%
ASTRAL	-11.6%	4,45,775	-6.4%
NAVINFLUOR	-9.8%	4,88,700	-3.8%
BATAINDIA	-9.5%	12,98,000	-2.3%
MFSL	-9.3%	14,70,950	-1.3%
PIDILITIND	-8.8%	20,37,250	0.6%
PERSISTENT	-8.6%	3,98,400	-4.8%
CROMPTON	-7.5%	24,64,000	-1.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	1,05,78,334	1,50,915	1,426
RELIANCE	66,11,376	1,50,585	2,277
TATAMOTORS	3,30,07,516	1,48,389	447
ICICIBANK	1,69,00,016	1,19,722	710
ZEEL	3,16,48,004	1,06,041	332
SBIN	2,23,36,114	1,00,437	449
TATAPOWER	4,79,44,121	99,582	209
HDFC	34,83,707	88,523	2,550
WIPRO	1,31,49,101	88,032	666

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	150	CE	0.3	134	142,98,900
POWERGRID	210	CE	2.8	203	81,27,492
HINDALCO	450	CE	2.9	434	62,54,350
POWERGRID	215	CE	1.8	203	44,63,721
POWERGRID	220	CE	1.2	203	44,15,724
RELIANCE	2,500	CE	5.2	2,280	70,08,250
CIPLA	1,000	CE	2.7	894	21,17,050
LUPIN	1,000	CE	2.1	876	14,56,900
TATAPOWER	250	CE	0.7	209	168,00,750
TATAMOTORS	500	CE	2.1	448	128,16,450

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	3,000	PE	9.7	3,243	4,02,900
MARUTI	7,000	PE	55.0	7,283	2,06,500
TATAPOWER	200	PE	3.2	209	63,45,000
TATAPOWER	210	PE	6.6	209	51,84,000
RELIANCE	2,300	PE	50.1	2,280	17,99,250
TATAMOTORS	450	PE	13.8	448	37,84,800
ASIANPAINT	3,200	PE	35.8	3,243	1,66,050
ASIANPAINT	3,100	PE	16.6	3,243	1,58,850
RELIANCE	2,400	PE	127.9	2,280	15,71,750
WIPRO	650	PE	7.5	667	10,43,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
KOTAKBANK	1,760	CE	1,49,600	7380%	30.1
AMBUJACEM	365	CE	1,74,000	3767%	3.1
ITC	214	CE	2,36,800	3600%	3.5
HDFCBANK	1,420	CE	2,74,450	3464%	31.0
M&MFIN	182	CE	1,28,000	3100%	0.2
EXIDEIND	177	CE	1,11,600	3000%	1.4
BPCL	365	CE	1,85,400	2475%	6.2
TATAPOWER	205	CE	8,30,250	2360%	8.9
RBLBANK	170	CE	7,77,200	2336%	4.9
RELIANCE	2,260	CE	2,00,250	2189%	51.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
FEDERALBNK	77	PE	2,60,000	2500%	1.0
COALINDIA	137	PE	1,63,800	1850%	1.7
NMDC	125	PE	2,41,200	1700%	0.9
BANKBARODA	60	PE	1,98,900	1600%	0.1
COALINDIA	130	PE	1,97,400	1075%	0.6
COALINDIA	135	PE	3,82,200	810%	1.1
NTPC	118	PE	1,76,700	675%	1.4
ABFRL	230	PE	1,19,600	557%	1.7
NATIONALUM	62	PE	1,02,000	500%	0.2
FEDERALBNK	70	PE	4,90,000	444%	0.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	33,090	5.2
RELIANCE	2,400	CE	32,553	9.4
RELIANCE	2,300	CE	26,779	31.2
ITC	220	CE	21,544	1.6
TCS	3,600	CE	19,634	38.8
INFY	1,820	CE	17,135	18.7
INFY	1,840	CE	16,799	12.4
ITC	230	CE	16,213	0.7
INFY	1,800	CE	15,903	27.5
WIPRO	680	CE	14,466	9.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,800	PE	25,332	23.6
RELIANCE	2,300	PE	16,482	50.1
RELIANCE	2,200	PE	16,387	15.8
TATASTEEL	1,100	PE	12,549	43.6
INFY	1,780	PE	12,402	15.6
BAJFINANCE	6,500	PE	11,795	106.5
RELIANCE	2,260	PE	11,317	31.0
MARUTI	7,000	PE	10,090	55.0
INFY	1,820	PE	9,746	34.7
SBIN	450	PE	9,468	10.3

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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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