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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	14,987	1,06,40,400	79,27,000	6	0.86	14925
PREVIOUS	15,116	1,09,76,100	63,34,050	-1.9	1.05	
% CHANGE	-0.85%	-3.06%	25.15%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and stooped lower through the day.
- Nifty lost 137 point to close at 14981.
- OI concentration seen in 16000CE and 14000PE
- Addition witnessed in 15200CE and 14800PE.
- PCR OI stands at 0.86 compared to 1.05 in the previous trading session.
- Nifty to trade with a support of 14925.

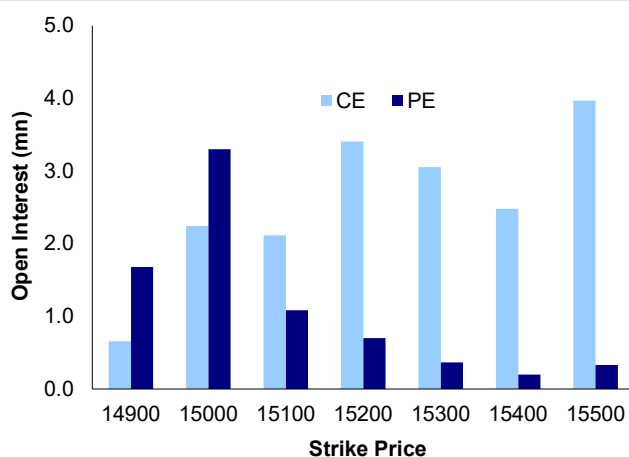
NIFTY LEVELS

14590	14754	14925	15076	15246	15497
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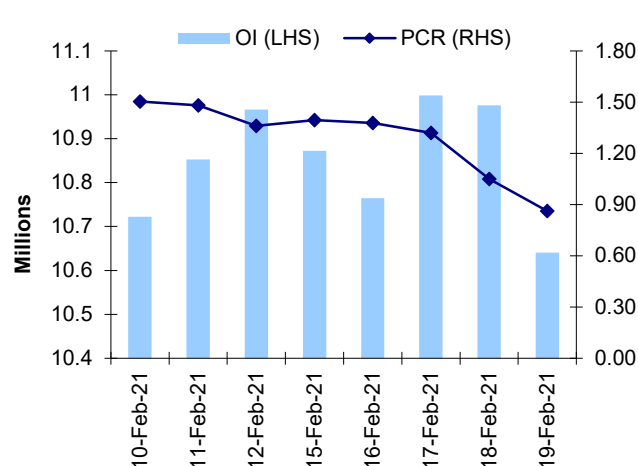
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide-open interest is 566,324Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMARAJABAT	20.9%	44,80,000	-1.6%
CHOLAFIN	13.0%	62,02,500	0.5%
DABUR	11.1%	1,26,25,000	-1.3%
CADILAHC	10.9%	1,22,27,600	-3.3%
BIOCON	9.7%	1,74,08,700	-3.8%
DLF	9.2%	3,20,00,100	-1.8%
HDFCAMC	7.8%	5,30,800	-1.3%
TATACHEM	7.5%	1,04,46,000	4.7%
BERGEPAIN	7.0%	37,09,200	-2.3%
CONCOR	6.1%	69,95,988	2.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LALPATHLAB	-17.1%	1,25,000	-2.9%
GAIL	-13.1%	3,16,71,200	1.6%
BHEL	-12.3%	13,81,38,000	-6.0%
CANBK	-11.0%	5,91,13,800	-5.0%
RECLTD	-10.2%	1,39,80,000	-5.5%
SRF	-9.1%	3,07,500	-2.9%
BAJAJFINSV	-8.9%	6,52,875	0.5%
MGL	-7.9%	16,17,600	1.6%
M&M	-7.5%	97,93,000	-1.7%
JINDALSTEL	-6.1%	2,44,10,000	-1.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	6,61,55,518	2,67,971	400
TATAMOTORS	8,02,74,683	2,51,516	312
RELIANCE	1,08,00,704	2,25,534	2,080
PNB	42,98,82,183	1,89,054	42
BANKBARODA	18,42,05,581	1,74,136	91
ADANIENT	2,02,10,882	1,59,183	782
TATASTEEL	2,23,92,386	1,51,252	671
ICICIBANK	2,40,55,811	1,51,057	624
TATACHEM	2,23,74,011	1,37,394	619

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	0.6	139	131,37,600
GAIL	150	CE	1.6	145	91,13,400
ITC	220	CE	1.2	212	286,04,800
ITC	230	CE	0.5	212	212,73,600
ONGC	120	CE	0.3	105	84,70,000
COALINDIA	140	CE	2.1	139	44,52,000
AMBUJACEM	300	CE	1.0	276	28,77,000
HINDUNILVR	2,300	CE	4.1	2,185	12,92,700
MARUTI	8,000	CE	15.5	7,331	3,82,700
ITC	240	CE	0.3	212	185,76,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	300	PE	2.7	308	23,77,900
COALINDIA	140	PE	2.9	139	22,17,600
TATAMOTORS	300	PE	4.0	312	52,83,900
ONGC	100	PE	0.7	105	36,26,700
COALINDIA	135	PE	0.9	139	19,27,800
AXISBANK	700	PE	2.1	752	29,16,000
HINDALCO	290	PE	0.9	308	18,27,500
ITC	210	PE	2.3	212	77,24,800
BANKBARODA	85	PE	0.9	91	34,74,900
SBIN	350	PE	0.6	400	55,41,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLTYRE	277	CE	1,95,000	3800%	1.3
PFC	147	CE	2,04,600	3200%	1.1
TATACHEM	680	CE	1,88,000	1467%	1.6
TATACHEM	660	CE	2,48,000	629%	3.0
DABUR	510	CE	2,01,250	496%	7.8
PNB	49	CE	22,24,000	363%	0.3
CONCOR	590	CE	1,50,048	357%	6.6
PETRONET	275	CE	1,32,000	340%	1.0
ASHOKLEY	127	CE	8,64,000	300%	1.7
IDFCFIRSTB	63	CE	31,16,000	257%	2.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDFCFIRSTB	62	PE	15,77,000	8200%	1.9
TATACHEM	620	PE	1,56,000	2500%	12.8
IDFCFIRSTB	60	PE	47,69,000	1469%	1.1
IBULHSGFIN	250	PE	2,32,500	477%	23.0
PNB	44	PE	6,24,000	388%	2.8
TORNTPOWER	360	PE	1,02,000	386%	5.0
NTPC	104	PE	4,04,700	344%	1.9
L&TFH	98	PE	2,67,720	329%	2.3
L&TFH	102	PE	3,30,188	311%	4.4
PNB	43	PE	13,12,000	310%	2.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	45,356	24.5
RELIANCE	2,150	CE	18,233	10.9
RELIANCE	2,200	CE	16,865	5.7
ITC	220	CE	15,012	1.2
SBIN	420	CE	11,565	3.1
SBIN	410	CE	11,008	5.0
BHARTIARTL	600	CE	9,576	4.5
TCS	3,100	CE	9,305	35.6
BPCL	440	CE	9,265	6.0
BPCL	450	CE	9,264	3.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	12,782	5.8
RELIANCE	2,050	PE	10,878	16.7
SBIN	400	PE	10,114	8.6
SBIN	390	PE	9,266	4.6
RELIANCE	2,100	PE	9,083	40.5
RELIANCE	2,080	PE	6,847	29.2
SBIN	380	PE	5,950	2.4
BAJFINANCE	5,500	PE	5,696	92.6
RELIANCE	2,060	PE	5,672	20.7
HINDALCO	300	PE	5,260	2.7

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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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