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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	14,742	79,96,950	75,73,250	5.6	0.90	14235
PREVIOUS	14,756	87,81,600	1,17,89,150	12.45	0.96	
% CHANGE	-0.10%	-8.94%	-35.76%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and had a volatile trading session.
- Nifty lost 7 points to close at 14736.
- OI concentration seen in 15500CE and 14500PE
- Addition witnessed in 15000CE and in 14000PE.
- PCR OI stands at 0.90 compared to 0.96 in the previous trading session.
- Nifty to trade with a support of 14235.

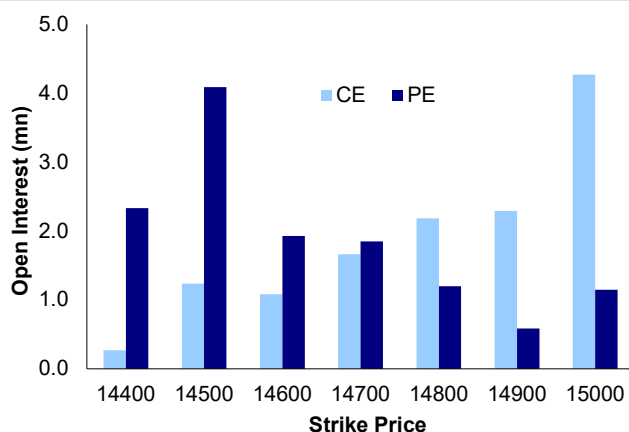
NIFTY LEVELS

14235	14418	14547	14676	14854	15082
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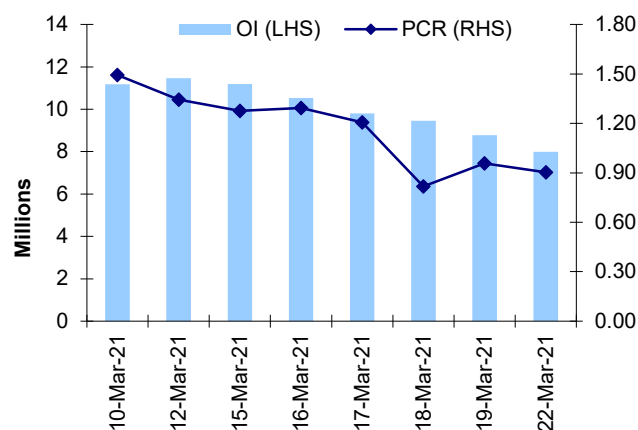
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 598,933Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PVR	18.6%	18,94,585	-2.8%
UBL	13.9%	14,52,500	2.8%
COFORGE	12.3%	5,65,125	-1.5%
TRENT	11.1%	7,48,925	0.1%
MUTHOOTFIN	10.6%	34,65,000	0.6%
CHOLAFIN	10.5%	59,60,000	3.2%
ONGC	10.2%	4,34,28,000	-0.8%
POWERGRID	9.0%	1,39,56,000	-2.9%
M&MFIN	8.7%	1,39,24,000	-1.7%
SHREECEM	8.6%	1,40,100	0.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMARAJABAT	-14.1%	28,46,000	0.6%
HEROMOTOCO	-8.5%	37,75,200	-0.7%
MGL	-7.4%	11,52,000	1.0%
ICICIPRULI	-6.5%	91,89,000	1.8%
RAMCOCEM	-6.5%	18,95,500	2.3%
TORNTPHARM	-5.6%	9,56,500	1.4%
NAUKRI	-5.4%	8,80,000	1.7%
BIOCON	-5.2%	1,42,48,500	1.7%
CUMMINSIND	-5.1%	19,34,400	-0.2%
EXIDEIND	-4.7%	1,43,85,600	1.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIENT	2,25,96,465	2,18,234	991
RELIANCE	85,71,196	1,75,790	2,062
TATAMOTORS	5,63,85,019	1,71,262	303
ICICIBANK	2,17,55,401	1,25,268	573
AXISBANK	1,48,02,230	1,06,209	716
SBIN	2,84,61,974	1,04,662	367
ITC	4,60,50,245	1,03,338	226
HDFCBANK	70,07,816	1,03,244	1,469
TATASTEEL	1,37,60,370	1,01,722	744

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	160.0	CE	0.1	136	101,64,000
WIPRO	450.0	CE	0.4	415	55,29,600
POWERGRID	230.0	CE	1.4	224	28,52,000
WIPRO	440.0	CE	0.7	415	43,74,400
SBIN	400.0	CE	0.6	368	138,09,000
AMBUJACEM	300.0	CE	3.9	297	17,97,000
RELIANCE	2,200.0	CE	3.3	2,067	31,60,000
ITC	230.0	CE	1.7	226	116,35,200
NTPC	115.0	CE	0.6	110	80,82,600
TATAPOWER	110.0	CE	0.9	105	122,04,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	310	PE	0.9	340	89,18,200
TATAMOTORS	290	PE	2.0	303	57,91,200
HINDALCO	330	PE	2.5	340	18,40,400
TATASTEEL	700	PE	2.0	744	15,67,400
ITC	220	PE	0.8	226	43,39,200
ITC	210	PE	0.1	226	43,39,200
TCS	3,000	PE	4.4	3,129	2,64,300
SBIN	350	PE	1.1	368	36,15,000
SBIN	360	PE	2.8	368	36,09,000
TATAMOTORS	300	PE	4.5	303	40,07,100

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIANT	1,060	CE	4,16,000	2211%	5.5
INDUSINDBK	980	CE	3,96,000	577%	16.9
INDUSINDBK	960	CE	1,03,500	505%	26.5
CHOLAFIN	590	CE	2,15,000	473%	5.8
ADANIANT	1,020	CE	6,92,000	467%	12.2
MARICO	405	CE	3,58,000	426%	4.7
MOTHERSUMI	205	CE	3,64,000	247%	4.6
ADANIANT	1,080	CE	7,48,000	231%	3.9
CHOLAFIN	600	CE	9,07,500	169%	4.1
ADANIANT	1,040	CE	5,94,000	161%	7.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIANT	960	PE	4,76,000	2544%	10.0
ADANIANT	1,000	PE	1,02,000	920%	26.9
CHOLAFIN	560	PE	1,27,500	750%	7.7
ADANIANT	940	PE	3,70,000	517%	6.0
AMBUJACEM	295	PE	1,20,000	471%	4.4
M&M	810	PE	1,98,800	306%	1.9
ADANIANT	900	PE	7,32,000	302%	2.3
ADANIANT	920	PE	4,08,000	246%	3.8
HDFCBANK	1,420	PE	4,76,300	229%	5.5
CHOLAFIN	550	PE	2,52,500	226%	4.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	24,408	13.5
ITC	230	CE	23,804	1.7
ADANIANT	1,000	CE	15,000	18.3
RELIANCE	2,060	CE	14,257	28.8
ITC	240	CE	12,321	0.5
RELIANCE	2,200	CE	11,951	3.3
ITC	225	CE	11,259	3.4
RELIANCE	2,080	CE	9,999	19.8
RELIANCE	2,140	CE	8,476	6.4
SBIN	380	CE	8,467	2.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	16,401	5.7
RELIANCE	2,040	PE	9,532	14.1
RELIANCE	2,020	PE	6,588	9.0
RELIANCE	1,980	PE	6,351	3.7
ITC	220	PE	6,246	0.8
INFY	1,340	PE	6,234	5.7
RELIANCE	2,060	PE	6,131	21.9
AXISBANK	710	PE	5,871	9.0
SBIN	360	PE	5,477	2.8
HDFCBANK	1,460	PE	4,708	15.8

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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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