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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	17,004	94,15,350	82,81,050	0.8	0.78	16076
PREVIOUS	17,078	97,52,300	78,73,500	6.45	0.86	
% CHANGE	-0.44%	-3.46%	5.18%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note but failed to maintain its high and closed negative.
- Nifty lost 68 points to close at 17003.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17200CE and 16500PE.
- PCR OI stands at 0.78 compared to 0.86 in the previous trading session.
- Nifty to trade with a support of 16076.

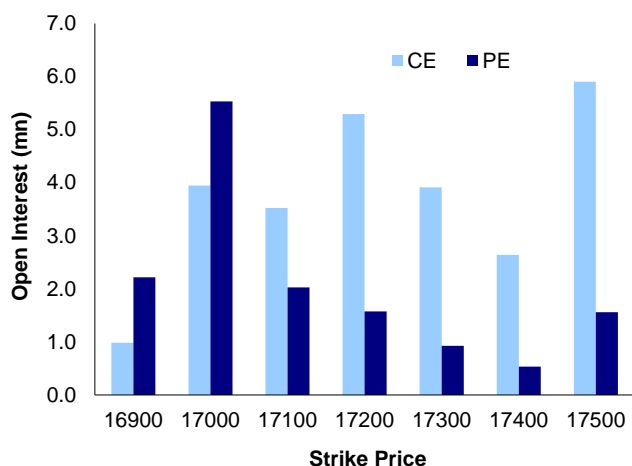
NIFTY LEVELS

16076 16260 16427 16662 16806 17074

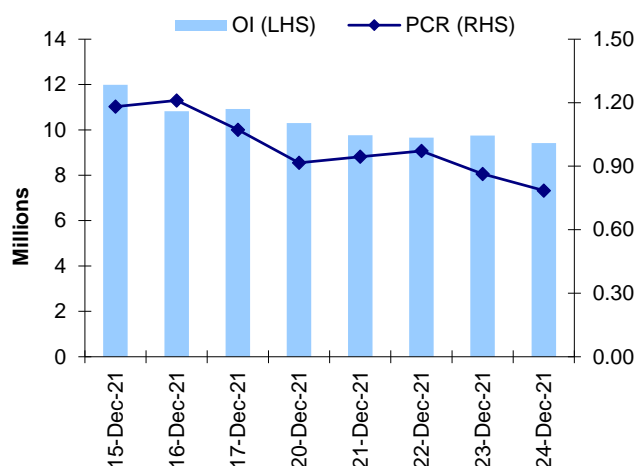
Stocks

- **Sector:-** PSU banking stocks traded negative.
- Market wide-open interest is 808,827Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
FSL	29.7%	1,16,35,000	4.8%
MPHASIS	9.5%	17,60,175	1.0%
NTPC	6.8%	6,84,57,000	-2.6%
BIOCON	6.5%	2,04,03,300	-5.3%
M&MFIN	6.3%	3,06,24,000	-3.7%
INDIAMART	6.1%	2,27,925	-1.8%
GUJGASLTD	6.0%	24,68,750	-0.7%
OFSS	5.0%	7,04,000	-2.2%
GMRINFRA	4.5%	14,65,42,500	0.1%
CONCOR	4.1%	69,34,679	-3.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CROMPTON	-7.0%	26,10,300	-0.1%
MRF	-6.0%	56,710	-1.3%
INDIACEM	-5.0%	1,17,88,500	-1.8%
ASHOKLEY	-4.1%	3,75,75,000	-2.4%
BSOFT	-4.1%	54,56,100	0.4%
NAUKRI	-4.0%	14,10,125	0.2%
COROMANDEL	-3.9%	13,07,500	0.9%
PEL	-3.8%	32,50,500	-0.9%
SAIL	-3.7%	14,87,41,500	-2.3%
JKCEMENT	-3.6%	2,01,775	-1.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HCLTECH	1,59,52,929	2,02,187	1,265
RELIANCE	36,39,616	85,930	2,373
TCS	22,09,923	81,177	3,671
TATAMOTORS	1,54,87,368	72,149	468
ICICIBANK	88,00,690	63,870	727
SBIN	1,32,21,159	60,334	457
TECHM	33,43,946	57,163	1,724
ZEEL	1,59,73,004	53,462	332
WIPRO	65,91,213	45,885	698

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
POWERGRID	210	CE	1.3	205	60,79,620
HINDALCO	450	CE	10.0	459	61,13,525
RELIANCE	2,500	CE	3.7	2,374	53,52,500
ITC	240	CE	0.2	218	316,96,000
CIPLA	1,000	CE	0.9	907	16,26,300
HINDALCO	460	CE	4.3	459	40,14,050
TATAPOWER	230	CE	0.8	217	124,20,000
TATAMOTORS	500	CE	1.0	469	103,25,550
ITC	250	CE	0.2	218	274,46,400
MARUTI	8,000	CE	5.1	7,310	3,62,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	450	PE	1.6	459	24,86,475
MARUTI	7,000	PE	13.4	7,310	2,25,000
CIPLA	900	PE	6.5	907	7,85,200
INFY	1,800	PE	2.8	1,865	16,39,800
HINDALCO	440	PE	0.8	459	17,54,400
HCLTECH	1,200	PE	1.0	1,265	11,30,500
TATAPOWER	210	PE	1.1	217	48,60,000
RELIANCE	2,300	PE	5.2	2,374	16,88,000
TATAMOTORS	450	PE	2.1	469	38,73,150
RELIANCE	2,200	PE	1.2	2,374	16,04,750

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
FSL	195	CE	4,68,000	1186%	1.9
HCLTECH	1,350	CE	1,81,300	709%	1.4
HCLTECH	1,340	CE	1,31,600	596%	1.8
HCLTECH	1,280	CE	8,03,600	556%	10.8
MANAPPURAM	192	CE	1,50,000	400%	0.2
HCLTECH	1,270	CE	4,18,600	330%	14.2
INDHOTEL	175	CE	2,01,100	317%	4.9
FSL	210	CE	3,61,400	309%	0.5
L&TFH	81	CE	11,24,424	294%	0.6
HCLTECH	1,260	CE	4,64,800	257%	18.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TECHM	1,720	PE	1,32,000	10900%	20.5
HCLTECH	1,260	PE	2,24,700	10600%	14.1
BSOFT	540	PE	1,20,900	1229%	19.0
HCLTECH	1,250	PE	2,56,200	388%	9.6
GODREJCP	960	PE	1,92,000	374%	7.7
HCLTECH	1,240	PE	3,20,600	332%	6.2
SBILIFE	1,140	PE	1,17,750	293%	8.9
FSL	175	PE	6,63,000	270%	1.7
FSL	180	PE	4,60,200	216%	3.3
TECHM	1,700	PE	3,95,400	144%	12.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	40,944	17.5
TCS	3,700	CE	33,928	30.1
RELIANCE	2,500	CE	21,423	3.7
RELIANCE	2,380	CE	20,806	25.1
RELIANCE	2,360	CE	20,110	35.1
ITC	220	CE	18,274	1.8
INFY	1,860	CE	15,647	20.1
TCS	3,660	CE	15,630	49.6
WIPRO	700	CE	15,520	9.9
HCLTECH	1,300	CE	14,521	6.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,340	PE	20,518	13.3
RELIANCE	2,300	PE	20,142	5.2
RELIANCE	2,360	PE	16,001	20.3
TATASTEEL	1,100	PE	15,864	10.6
INFY	1,860	PE	9,537	16.1
HINDUNILVR	2,280	PE	9,395	11.5
INFY	1,840	PE	9,201	8.5
RELIANCE	2,320	PE	9,145	8.5
SBIN	450	PE	8,473	3.3
AXISBANK	670	PE	7,304	9.3

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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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