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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	17,368	79,38,200	78,37,700	43.05	0.98	16630
PREVIOUS	17,269	93,36,850	1,03,38,500	46.95	0.80	
% CHANGE	0.57%	-14.98%	-24.19%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained in the second half of the trading session.
- Nifty added 103 points to close at 17325.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17300PE and Reduction in 17200CE.
- PCR OI stands at 0.98 compared to 0.80 in the previous trading session.
- Nifty to trade with a support of 16630.

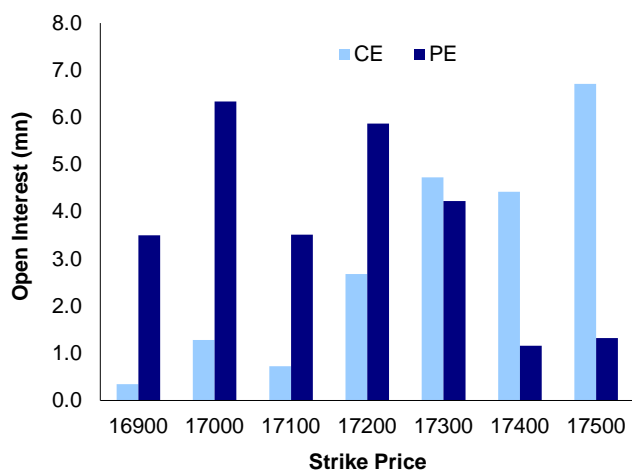
NIFTY LEVELS

16630 16883 17086 17226 17435 17642

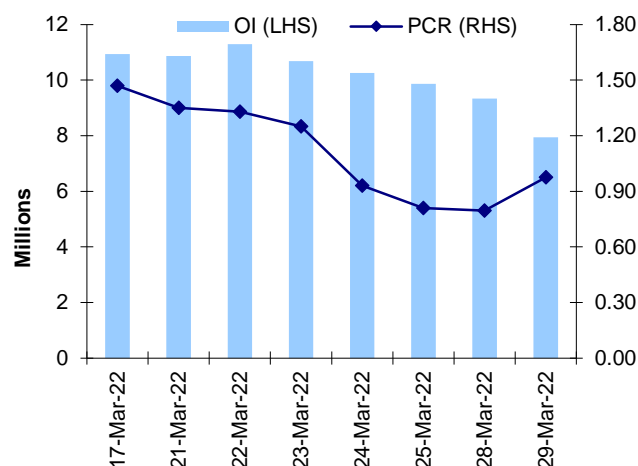
Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide open interest is 1,060,481 Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HEROMOTOCO	25.4%	40,02,000	-7.0%
EICHERMOT	16.3%	39,99,450	4.2%
MRF	13.2%	1,00,500	-0.6%
INDUSTOWER	12.1%	2,80,25,200	2.5%
INTELLECT	11.9%	13,05,000	5.1%
BHARTIARTL	7.0%	5,89,79,800	3.0%
MUTHOOTFIN	6.9%	40,71,750	0.1%
BAJFINANCE	6.3%	43,62,750	0.5%
AUBANK	5.3%	25,21,500	0.1%
BHEL	4.9%	12,50,23,500	-1.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HONAUT	-15.4%	8,295	1.0%
PVR	-14.3%	33,72,809	-1.4%
ABBOTINDIA	-11.8%	35,425	4.1%
CHAMBLFERT	-11.4%	26,94,000	2.6%
GUJGASLTD	-10.5%	50,66,250	1.3%
APLLTD	-10.1%	24,30,400	-0.2%
CUMMINSIND	-9.0%	21,80,400	1.2%
M&MFIN	-8.4%	3,57,84,000	0.1%
LTTS	-7.8%	6,96,200	1.7%
BOSCHLTD	-7.6%	1,92,900	0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIPOWER	24,21,99,873	4,09,365	174
BHARTIARTL	1,58,33,573	1,18,994	755
RELIANCE	40,07,695	1,05,122	2,623
TCS	26,89,063	99,686	3,705
HDFCBANK	61,88,724	89,247	1,452
ICICIBANK	1,14,89,374	81,878	715
TATAMOTORS	1,87,10,736	81,396	434
HDFC	32,02,852	74,243	2,337
SBIN	1,43,01,429	70,940	495

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	0.3	134	413,30,700
TATAMOTORS	500	CE	0.2	435	165,64,200
MARUTI	8,000	CE	4.5	7,454	5,50,700
ONGC	180	CE	0.3	171	107,95,400
BPCL	360	CE	1.9	359	36,93,600
IOC	130	CE	0.1	119	67,34,000
COALINDIA	200	CE	0.3	186	78,07,800
TATAMOTORS	450	CE	2.0	435	97,75,500
M&M	780	CE	3.3	775	21,69,300
MARUTI	8,500	CE	1.4	7,454	3,29,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	PE	1.0	171	59,52,100
HEROMOTOCO	2,200	PE	49.4	2,216	2,35,500
SUNPHARMA	900	PE	0.7	918	14,39,900
HEROMOTOCO	2,000	PE	11.7	2,216	2,00,700
HEROMOTOCO	2,100	PE	25.5	2,216	1,99,200
ITC	240	PE	0.2	255	68,54,400
TATAMOTORS	400	PE	0.4	435	40,66,950
SUNPHARMA	880	PE	0.3	918	11,20,000
TATAMOTORS	420	PE	1.4	435	37,33,500
HINDALCO	550	PE	0.1	631	22,19,875

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARTIARTL	810	CE	3,22,050	1204%	0.9
HEROMOTOCO	2,300	CE	1,92,300	582%	17.1
BHARTIARTL	850	CE	1,77,650	379%	0.3
BHARTIARTL	770	CE	10,70,650	265%	3.9
COALINDIA	187	CE	11,88,600	258%	1.8
BANKBARODA	118	CE	22,46,400	237%	0.3
BHARTIARTL	820	CE	2,77,400	228%	0.6
BHARTIARTL	780	CE	11,16,250	213%	2.6
BHARTIARTL	760	CE	15,90,300	212%	6.0
BHARTIARTL	790	CE	4,44,600	210%	1.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JSWSTEEL	750	PE	2,70,000	1900%	7.4
BHARTIARTL	750	PE	9,82,300	1780%	5.4
JSWSTEEL	740	PE	3,55,050	1653%	4.2
BHARTIARTL	760	PE	3,59,100	1543%	11.7
ADANI PORTS	770	PE	3,41,250	1417%	12.2
ABFRL	295	PE	1,58,600	1120%	1.2
ADANI PORTS	760	PE	3,61,250	703%	7.0
BANKBARODA	113	PE	1,87,200	700%	3.0
HEROMOTOCO	1,900	PE	1,11,900	492%	6.4
INDHOTEL	235	PE	6,87,762	389%	1.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BHARTIARTL	760	CE	36,306	6.0
RELIANCE	2,640	CE	33,701	13.6
BHARTIARTL	750	CE	30,646	9.6
RELIANCE	2,660	CE	21,491	8.2
RELIANCE	2,620	CE	19,656	21.8
BHARTIARTL	770	CE	18,373	3.9
SBIN	500	CE	17,979	4.0
TATASTEEL	1,340	CE	16,151	14.2
TATASTEEL	1,360	CE	15,919	8.2
RELIANCE	2,680	CE	15,676	5.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	25,191	10.5
RELIANCE	2,620	PE	15,417	18.3
BHARTIARTL	740	PE	13,080	2.0
BHARTIARTL	750	PE	12,651	5.4
HEROMOTOCO	2,200	PE	11,510	49.4
BHARTIARTL	730	PE	10,852	0.8
TATASTEEL	1,300	PE	9,473	2.5
BHARTIARTL	720	PE	9,215	0.5
TCS	3,700	PE	8,456	19.2
HEROMOTOCO	2,100	PE	8,145	25.5

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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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