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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	16,508	1,03,92,850	1,13,29,300	-13.9	1.27	16200
PREVIOUS	16,578	1,04,13,850	1,17,95,750	-6.4	1.32	
% CHANGE	-0.42%	-0.20%	-3.95%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the day.
- Nifty lost 61 points to close at 16522.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 16600PE and in 16900CE.
- PCR OI stands at 1.27 compared to 1.32 in the previous trading session.
- Nifty to trade with a support of 16200.

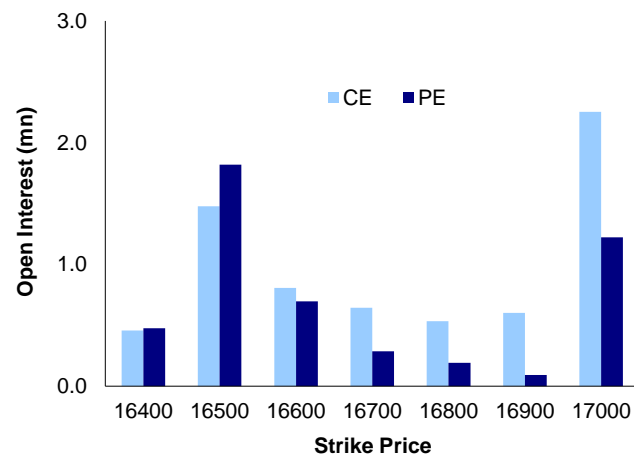
NIFTY LEVELS

16200 16316 16426 16657 16849 17033

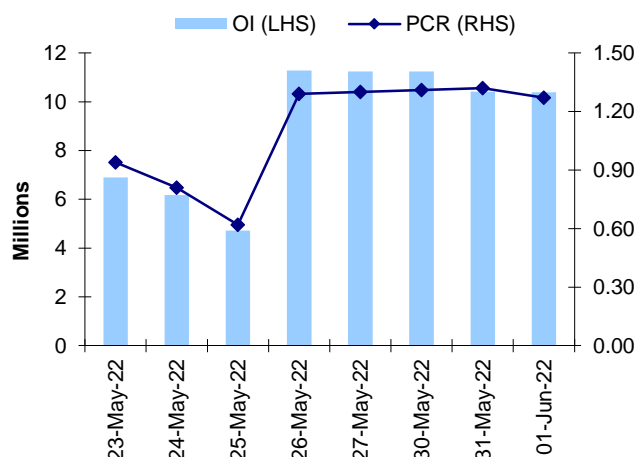
Stocks

- **Sector:** - IT stocks traded negative.
- Market wide open interest is 984,563Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BAJAJ-AUTO	16.1%	28,13,500	-3.7%
COROMANDEL	14.5%	13,27,875	1.8%
DELTACORP	11.5%	1,54,79,000	-2.8%
ASHOKLEY	10.8%	4,05,23,500	1.7%
AARTIIND	9.5%	35,96,350	-1.4%
GUJGASLTD	7.9%	20,23,750	0.4%
JSWSTEEL	7.6%	4,61,86,200	3.3%
APOLLOTYRE	7.5%	1,86,93,500	0.7%
OBEROIRLTY	7.3%	51,07,900	-1.3%
BEL	7.2%	2,96,59,000	4.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PERSISTENT	-9.1%	4,06,650	-0.6%
ICICIPRULI	-7.9%	59,02,500	5.0%
LTI	-5.9%	15,90,750	-1.2%
INTELLECT	-5.5%	9,19,500	-0.6%
COFORGE	-5.2%	5,68,800	-3.0%
POLYCAB	-5.1%	5,02,500	2.1%
ESCORTS	-4.8%	25,49,250	-2.1%
NAUKRI	-4.4%	16,09,500	-2.0%
CROMPTON	-4.4%	28,08,400	0.2%
GAIL	-4.3%	3,00,85,200	1.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	45,12,079	1,19,035	2,634
TATASTEEL	94,05,529	1,00,224	1,064
HDFCBANK	60,45,948	84,103	1,395
M&M	78,89,745	81,889	1,047
ICICIBANK	1,01,02,092	75,867	753
HDFC	29,82,569	69,202	2,330
TATAMOTORS	1,19,30,669	52,838	445
HINDALCO	1,25,51,513	51,789	411
HINDUNILVR	21,97,599	51,357	2,308

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	2.5	150	1,18,27,200
COALINDIA	200	CE	5.8	196	54,22,200
BAJAJ-AUTO	4,000	CE	15.6	3,563	4,75,750
TATASTEEL	1,100	CE	22.5	1,013	41,36,525
AMBUJACEM	380	CE	3.8	373	65,16,000
ONGC	155	CE	4.1	150	55,09,350
BAJAJ-AUTO	3,900	CE	23.7	3,563	3,41,000
COALINDIA	210	CE	2.8	196	36,33,000
ITC	280	CE	4.5	272	1,04,92,800
LT	1,660	CE	44.2	1,649	17,68,700

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	1,000	PE	19.6	1,047	16,51,300
AMBUJACEM	370	PE	3.6	373	47,10,000
AMBUJACEM	360	PE	1.4	373	34,57,500
M&M	900	PE	4.4	1,047	10,33,900
TATAMOTORS	400	PE	4.2	446	36,43,725
TATAPOWER	230	PE	8.8	232	40,63,500
ITC	250	PE	1.4	272	39,77,600
AMBUJACEM	365	PE	2.0	373	21,78,000
TATASTEEL	1,000	PE	46.1	1,013	13,11,975
INDUSINDBK	900	PE	20.5	931	10,10,700

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEL	265	CE	4,25,600	1767%	4.0
BEL	290	CE	4,56,000	991%	1.0
NTPC	163	CE	1,08,300	850%	2.7
NTPC	164	CE	1,31,100	667%	2.4
NTPC	159	CE	6,66,900	631%	4.2
BEL	252	CE	1,59,600	600%	7.7
CUB	145	CE	12,98,800	559%	5.9
CHAMBLFERT	470	CE	1,05,000	536%	1.0
BEL	280	CE	7,10,600	523%	1.7
BEL	275	CE	2,28,000	500%	2.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DELTACORP	155	PE	2,94,400	12700%	0.6
BEL	237	PE	1,90,000	2400%	5.8
HINDPETRO	195	PE	1,16,100	760%	1.1
SUNPHARMA	790	PE	1,14,800	613%	9.5
IOC	118	PE	1,62,500	525%	3.6
COALINDIA	197	PE	1,51,200	500%	8.1
BEL	250	PE	2,69,800	446%	11.6
BEL	245	PE	2,20,400	427%	9.1
NTPC	158	PE	2,05,200	414%	5.5
NTPC	159	PE	1,88,100	371%	6.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,100	CE	17,323	22.5
RELIANCE	2,700	CE	15,435	56.7
TATASTEEL	1,080	CE	14,476	27.8
INFY	1,500	CE	12,833	37.2
TATASTEEL	1,060	CE	12,336	33.8
HINDUNILVR	2,400	CE	11,453	26.5
ASIANPAINT	3,000	CE	10,723	46.8
TITAN	2,300	CE	10,568	39.9
ASIANPAINT	2,900	CE	10,034	81.0
RELIANCE	2,800	CE	9,421	29.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	6,584	73.3
M&M	1,000	PE	5,893	19.6
INFY	1,500	PE	5,290	55.9
TATASTEEL	1,000	PE	4,766	46.1
RELIANCE	2,500	PE	4,438	38.5
RELIANCE	2,640	PE	4,189	93.7
RELIANCE	2,620	PE	4,148	82.9
HDFCBANK	1,380	PE	4,032	29.4
SUNPHARMA	850	PE	3,873	30.6
TITAN	2,200	PE	3,796	80.4

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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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