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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	16,581	1,10,70,200	90,28,250	12.25	1.32	16440
PREVIOUS	16,605	1,00,82,850	1,00,54,700	20.65	1.34	
% CHANGE	-0.14%	9.79%	-10.21%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the day
- Nifty lost 14 points to close at 16569.
- OI concentration seen in 17500CE and 16000PE.
- Activity witnessed in 16500 stike.
- PCR OI stands at 1.32 compared to 1.34 in the previous trading session.
- Nifty to trade with a support of 1644S0.

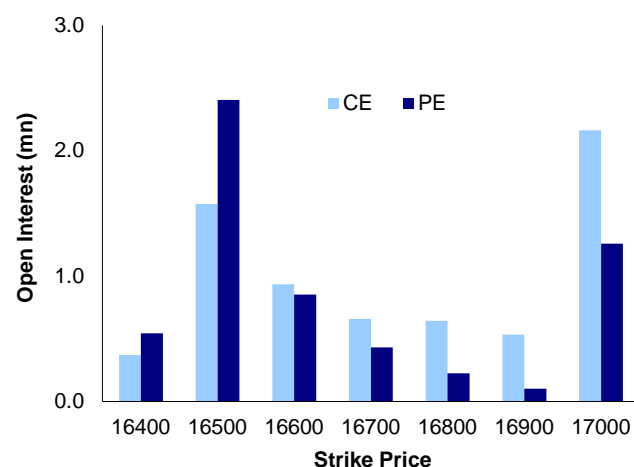
NIFTY LEVELS

16200 16316 16440 16657 16849 17033

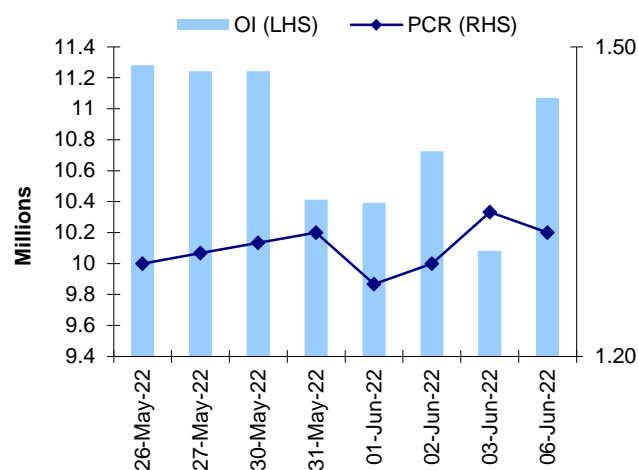
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is 918,374Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COROMANDEL	15.5%	19,62,225	2.1%
HONAUT	14.6%	14,130	-1.8%
METROPOLIS	13.6%	8,23,600	-2.2%
PETRONET	13.0%	1,83,99,000	0.6%
RAIN	10.8%	70,47,000	4.3%
DEEPAKNTR	8.5%	15,01,750	-2.8%
COFORGE	7.6%	6,53,100	-4.1%
GRASIM	6.3%	1,27,96,025	-1.0%
ICICIPRULI	4.9%	58,48,500	2.9%
BEL	4.8%	3,13,23,400	0.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APOLLOTYRE	-8.3%	1,61,26,500	-1.1%
GUJGASLTD	-5.5%	20,13,750	-0.9%
ALKEM	-4.4%	2,12,800	0.4%
BAJAJ-AUTO	-4.0%	26,69,250	3.9%
AUBANK	-3.4%	31,06,000	0.4%
GAIL	-3.1%	2,85,66,300	0.4%
ESCORTS	-3.0%	24,33,750	-0.5%
JINDALSTEL	-3.0%	3,50,35,000	1.8%
M&MFIN	-2.8%	2,03,28,000	0.1%
HINDCOPPER	-2.4%	1,24,39,900	-0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	51,19,488	1,42,106	2,768
ICICIBANK	91,07,831	68,027	747
HDFC	28,97,544	66,024	2,274
TATASTEEL	57,26,249	61,316	1,078
JSWSTEEL	1,03,83,944	59,529	579
ULTRACEMCO	9,99,722	56,251	5,581
TATAMOTORS	1,18,96,105	51,000	432
SBIN	1,06,61,432	49,243	464
HINDUNILVR	21,31,405	48,543	2,281

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	2.5	154	2,28,07,400
COALINDIA	200	CE	4.8	196	61,27,800
ULTRACEMCO	6,000	CE	63.8	5,607	5,01,800
NTPC	160	CE	2.4	156	1,23,17,700
ONGC	155	CE	4.6	154	72,07,200
ITC	300	CE	1.3	275	1,27,00,800
ITC	280	CE	4.8	275	1,21,72,800
BAJAJ-AUTO	3,800	CE	64.1	3,687	3,66,250
AMBUJACEM	380	CE	2.1	367	76,47,000
HINDALCO	420	CE	11.9	411	53,58,875

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,100	PE	26.1	2,147	5,22,500
M&M	1,000	PE	18.2	1,037	16,52,000
M&M	900	PE	4.3	1,037	14,81,900
AMBUJACEM	370	PE	6.6	367	48,03,000
AMBUJACEM	360	PE	2.5	367	41,01,000
BPCL	320	PE	10.3	321	10,60,200
ONGC	150	PE	3.3	154	24,75,550
RELIANCE	2,600	PE	24.5	2,774	14,74,500
RELIANCE	2,500	PE	12.7	2,774	14,43,750
RELIANCE	2,700	PE	49.8	2,774	13,89,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMBUJACEM	345	CE	1,42,500	1088%	23.1
MOTHERSUMI	115	CE	2,20,500	688%	12.1
SBILIFE	1,160	CE	4,94,250	483%	19.6
NTPC	169	CE	2,85,000	456%	0.8
IEX	175	CE	4,16,250	429%	9.0
RBLBANK	102	CE	1,04,400	300%	9.4
ICICIPRULI	560	CE	5,05,500	249%	23.8
CANFINHOME	480	CE	1,18,950	249%	17.3
M&MFIN	197	CE	2,08,000	247%	3.4
AARTIIND	720	CE	1,07,100	207%	29.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	75	PE	1,55,000	1150%	0.4
L&TFH	71	PE	1,07,088	1100%	1.3
IEX	145	PE	1,46,250	680%	0.9
INDUSTOWER	189	PE	2,68,800	380%	4.1
RECLTD	112	PE	1,50,000	317%	1.8
GODREJCP	740	PE	3,29,500	307%	21.3
RBLBANK	92	PE	2,81,300	259%	1.5
IEX	150	PE	14,02,500	243%	1.3
RAIN	170	PE	3,60,000	235%	6.3
IEX	140	PE	4,50,000	233%	0.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,800	CE	34,429	69.6
RELIANCE	2,900	CE	19,146	35.1
RELIANCE	3,000	CE	12,705	17.3
INFY	1,540	CE	11,275	35.9
BAJAJ-AUTO	3,800	CE	10,726	64.1
INFY	1,560	CE	10,241	26.9
INFY	1,600	CE	10,215	15.2
TATASTEEL	1,100	CE	9,983	21.0
RELIANCE	2,780	CE	9,256	79.0
TATASTEEL	1,080	CE	8,647	26.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	PE	12,475	49.8
RELIANCE	2,800	PE	10,034	95.2
INFY	1,500	PE	8,785	26.4
RELIANCE	2,760	PE	8,079	74.8
RELIANCE	2,600	PE	7,028	24.5
ASIANPAINT	2,800	PE	6,395	87.4
RELIANCE	2,780	PE	6,035	84.7
TCS	3,400	PE	5,760	61.9
SBIN	460	PE	5,355	11.1
WIPRO	470	PE	5,317	13.3

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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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