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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	16,247	1,02,77,400	1,33,94,950	7.1	1.23	16020
PREVIOUS	16,299	1,10,04,850	1,31,51,550	-2.15	1.26	
% CHANGE	-0.32%	-6.61%	1.85%	-	-	

OUTLOOK

Nifty

- After a negative opening, Nifty traded with a positive bias before stooping lower in the last hour.
- Nifty lost 61 points to close at 16240.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 16500CE and in 16000PE.
- PCR OI stands at 1.23 compared to 1.26 in the previous trading session.
- Nifty to trade with a support of 16020.

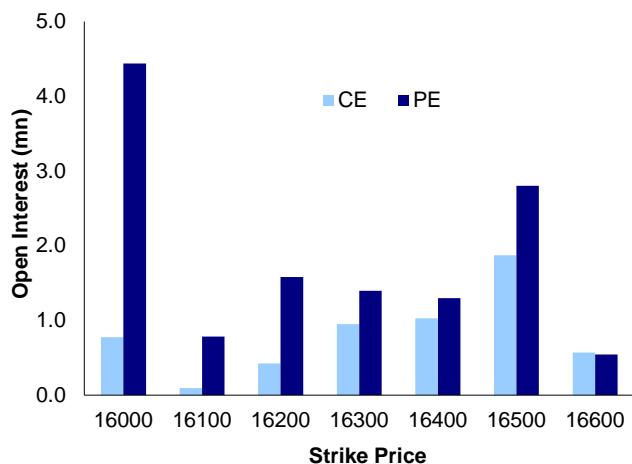
NIFTY LEVELS

16020 16185 16383 16571 16781 16932

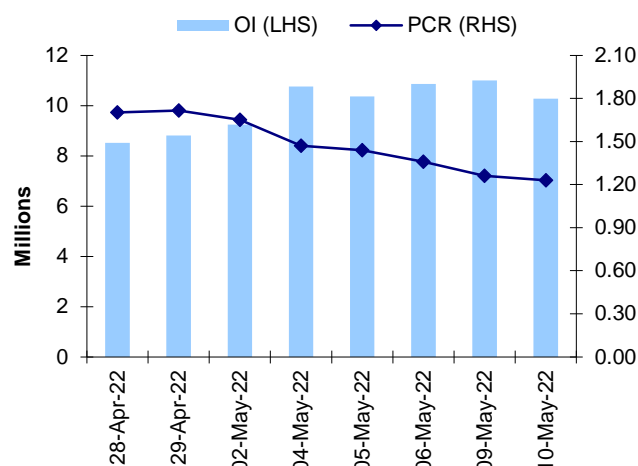
Stocks

- **Sector:** - Metal stocks traded negative.
- Market wide open interest is 1,022,268Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ALKEM	11.6%	2,96,400	-3.7%
DIXON	10.0%	9,31,875	-3.8%
INDUSTOWER	7.7%	1,42,77,200	1.0%
LALPATHLAB	7.1%	8,36,875	-1.9%
PVR	7.0%	27,57,832	3.9%
POWERGRID	6.9%	5,13,01,095	-0.6%
JUBLFOOD	6.7%	1,03,43,125	-2.0%
LUPIN	6.6%	83,29,150	-2.5%
HONAUT	6.4%	7,185	-1.2%
AUBANK	6.3%	29,67,500	-1.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABB	-9.7%	4,15,500	-3.3%
ONGC	-7.1%	4,56,61,000	-6.3%
OFSS	-7.0%	2,98,575	0.2%
GUJGASLTD	-5.6%	33,67,500	-2.3%
HINDPETRO	-5.0%	1,15,42,500	0.8%
HAL	-3.6%	25,11,325	-1.0%
APOLLOTYRE	-3.6%	1,30,27,500	2.9%
HEROMOTOCO	-3.1%	33,63,300	-0.9%
COALINDIA	-2.7%	4,38,81,600	-7.1%
MARUTI	-2.5%	26,30,700	2.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	90,04,636	2,24,678	2,475
TATASTEEL	1,45,53,742	1,74,187	1,165
HDFCBANK	1,00,56,906	1,34,251	1,341
HDFC	42,05,193	92,525	2,201
ICICIBANK	1,27,97,419	91,019	711
ASIANPAINT	24,60,016	75,798	3,086
TATAPOWER	3,02,74,946	68,914	222
TATAMOTORS	1,65,40,303	66,110	392
AXISBANK	95,23,698	63,169	660

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	CE	1.0	155	1,30,70,750
NTPC	165	CE	1.0	156	1,92,48,900
NTPC	160	CE	2.1	156	1,69,51,800
COALINDIA	200	CE	0.8	171	85,72,200
MARUTI	8,000	CE	48.5	7,520	4,83,900
ONGC	165	CE	1.7	155	69,41,550
ITC	270	CE	2.3	256	1,40,32,000
COALINDIA	190	CE	1.3	171	63,33,600
HINDALCO	500	CE	1.6	424	56,91,050
ITC	265	CE	3.2	256	1,28,44,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	3,000	PE	45.9	3,097	3,70,500
COALINDIA	170	PE	5.7	171	25,74,600
TATAMOTORS	400	PE	19.7	392	46,17,000
COALINDIA	160	PE	2.0	171	23,98,200
COALINDIA	180	PE	12.0	171	23,85,600
POWERGRID	230	PE	2.0	244	28,58,488
POWERGRID	240	PE	4.8	244	28,05,158
SBIN	450	PE	6.8	472	29,31,000
ONGC	150	PE	3.4	155	20,75,150
MARUTI	7,000	PE	46.7	7,520	1,18,700

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JSWSTEEL	660	CE	1,71,450	6250%	15.2
VOLTAS	1,020	CE	2,66,500	5822%	15.6
VEDL	343	CE	1,96,850	3075%	6.2
VOLTAS	1,000	CE	3,31,500	2783%	22.8
JINDALSTEL	470	CE	1,80,000	2780%	16.0
TATASTEEL	1,160	CE	1,12,200	1786%	46.9
SRF	2,250	CE	1,12,500	1204%	29.2
BHARTIARTL	680	CE	1,08,300	1167%	44.9
TATASTEEL	1,180	CE	2,89,850	983%	36.0
VEDL	330	CE	1,64,300	960%	11.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DELTACORP	210	PE	1,19,600	5100%	3.4
POWERGRID	247	PE	1,59,990	2900%	8.4
DELTACORP	200	PE	2,16,200	1075%	2.3
NMDC	125	PE	1,64,150	880%	0.6
VEDL	330	PE	2,51,100	853%	10.7
DELTACORP	220	PE	4,20,900	815%	5.2
CANBK	155	PE	1,75,500	622%	0.2
CROMPTON	340	PE	1,52,900	595%	11.7
BHEL	36	PE	1,78,500	467%	0.1
IOC	117	PE	1,43,000	450%	1.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	36,244	20.4
RELIANCE	2,500	CE	31,193	53.2
RELIANCE	2,700	CE	22,517	9.6
ASIANPAINT	3,100	CE	20,219	78.3
TATASTEEL	1,300	CE	19,675	6.7
RELIANCE	2,540	CE	17,378	37.0
RELIANCE	2,800	CE	16,998	5.8
RELIANCE	2,560	CE	15,924	30.2
RELIANCE	2,520	CE	14,798	45.5
TATASTEEL	1,240	CE	13,007	14.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	21,041	71.1
ASIANPAINT	3,000	PE	15,117	45.9
TATASTEEL	1,200	PE	13,832	57.6
RELIANCE	2,400	PE	13,300	31.8
RELIANCE	2,480	PE	9,271	60.5
TATASTEEL	1,100	PE	9,249	18.9
TATASTEEL	1,160	PE	8,258	37.7
RELIANCE	2,460	PE	7,890	52.2
RELIANCE	2,300	PE	7,538	13.7
ASIANPAINT	3,100	PE	6,236	82.4

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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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