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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	13,192	1,19,83,725	50,62,000	58.85	1.52	12640
PREVIOUS	13,162	1,16,50,425	72,80,350	49.45	1.50	
% CHANGE	0.22%	2.86%	-30.47%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and remained range bound through the trading session.
- Nifty added 20 points to close at 13133.
- OI concentration seen in 13000CE and 12000PE.
- Addition witnessed in 12800PE and in 13200CE.
- PCR OI stands at 1.52 compared to 1.50 in the previous trading session.
- Nifty to trade with a support of 12640.

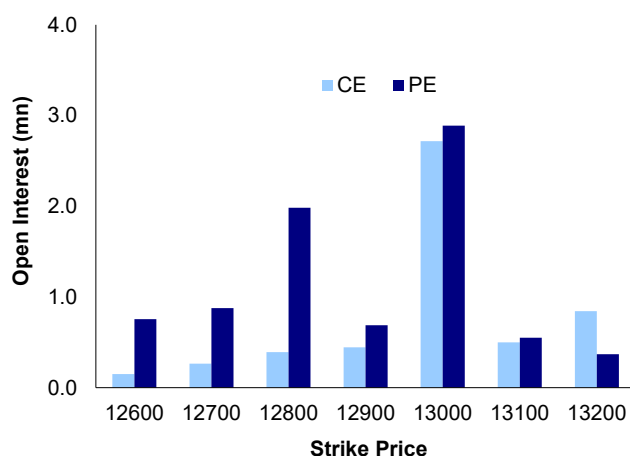
NIFTY LEVELS

12640	12766	12825	12914	13041	13167
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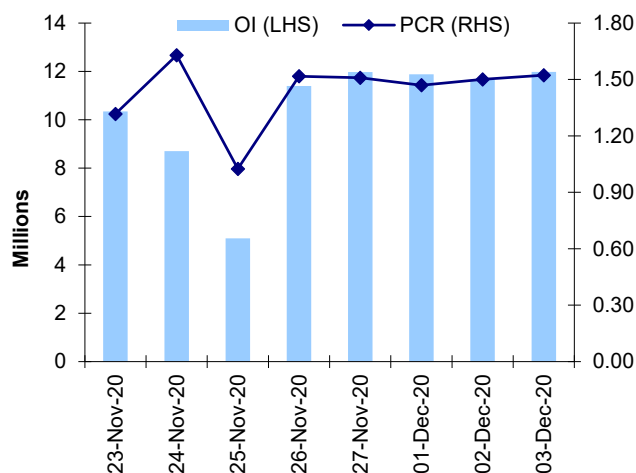
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 366,603Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TATACHEM	30.0%	57,62,000	6.6%
SUNTV	27.3%	90,07,500	2.6%
CONCOR	24.9%	71,61,666	1.9%
BANKBARODA	18.4%	6,29,97,900	7.8%
BPCL	18.1%	2,45,26,800	2.4%
PNB	17.9%	7,80,52,000	5.4%
CANBK	16.8%	3,19,24,000	4.0%
HDFCLIFE	13.8%	1,92,54,400	1.8%
ASIANPAINT	13.4%	50,25,300	4.1%
IBULHSGFIN	11.7%	2,00,19,800	2.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LICHSGFIN	-11.4%	1,38,02,000	3.8%
ONGC	-8.8%	4,49,98,800	4.5%
BAJAJFINSV	-8.0%	7,94,625	3.5%
INFRATEL	-8.0%	1,35,80,000	6.6%
HCLTECH	-7.9%	1,85,03,100	2.3%
TVSMOTOR	-7.5%	53,69,000	2.0%
ICICIGI	-7.1%	6,79,575	-2.6%
ESCORTS	-6.3%	25,51,450	-0.8%
INDIGO	-6.1%	28,58,500	3.2%
BRITANNIA	-5.8%	17,60,200	1.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
MARUTI	38,46,792	2,91,361	7,739
HDFCBANK	1,89,66,611	2,64,941	1,377
RELIANCE	1,28,22,945	2,52,604	1,964
SBIN	7,92,66,442	2,02,247	256
TATASTEEL	2,47,75,652	1,53,485	621
ICICIBANK	2,27,01,738	1,09,404	482
TATACHEM	2,38,88,385	1,08,534	455
AXISBANK	1,77,46,316	1,07,412	603
ASIANPAINT	43,34,658	1,02,986	2,411

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
GAIL	120	CE	5.0	118	36,05,100
GAIL	130	CE	2.1	118	34,77,000
IBULHSGFIN	200	CE	15.5	195	29,07,800
IOC	90	CE	4.0	91	73,47,300
BPCL	400	CE	19.7	397	34,11,000
RELIANCE	2,000	CE	64.8	1,977	46,84,885
ONGC	90	CE	4.1	89	58,59,700
ITC	200	CE	5.4	197	109,44,000
WIPRO	360	CE	11.5	360	28,73,600
NTPC	100	CE	3.6	99	64,01,100

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	200	PE	0.7	258	56,64,000
BPCL	360	PE	6.0	397	13,48,200
TATASTEEL	550	PE	6.0	623	19,72,000
SBIN	240	PE	5.0	258	47,94,000
SBIN	220	PE	1.6	258	44,67,000
ASIANPAINT	2,200	PE	15.9	2,407	2,35,200
RELIANCE	1,800	PE	15.9	1,977	15,73,075
MARUTI	7,000	PE	55.3	7,760	1,35,800
TCS	2,700	PE	63.0	2,727	2,73,600
RELIANCE	1,900	PE	40.4	1,977	14,27,130

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACHEM	460	CE	5,40,000	2355%	18.8
BANKBARODA	64	CE	27,71,600	2013%	1.9
WIPRO	430	CE	1,34,400	2000%	0.7
TORNTPOWER	360	CE	1,08,000	1700%	4.5
ONGC	92	CE	2,54,100	1550%	3.3
IBULHSGFIN	230	CE	3,56,500	1543%	6.8
FEDERALBNK	77	CE	3,57,000	1300%	1.0
BANKBARODA	63	CE	5,41,200	1000%	2.1
HDFCLIFE	600	CE	2,09,000	850%	58.5
ONGC	91	CE	3,15,700	720%	3.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LICHSGFIN	360	PE	1,10,000	5400%	19.8
M&MFIN	125	PE	2,72,076	3850%	3.0
PFC	115	PE	3,03,800	1125%	4.8
ONGC	86	PE	1,61,700	950%	3.1
FEDERALBNK	68	PE	2,63,500	933%	5.1
RECLTD	124	PE	1,20,000	900%	3.8
RECLTD	122	PE	1,80,000	650%	3.1
BANKBARODA	43	PE	1,72,200	600%	0.2
TITAN	1,400	PE	1,37,250	578%	39.7
IBULHSGFIN	195	PE	1,14,700	517%	17.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	8,000	CE	20,472	180
MARUTI	7,500	CE	12,305	425
RELIANCE	2,000	CE	12,008	65
MARUTI	7,800	CE	11,179	259
SBIN	260	CE	10,147	11
MARUTI	7,700	CE	8,913	309
MARUTI	7,600	CE	7,860	361
SBIN	270	CE	7,765	7
INFY	1,140	CE	6,990	37
SBIN	250	CE	6,827	16

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,400	PE	5,965	53.1
MARUTI	7,000	PE	4,884	55.3
HDFCBANK	1,380	PE	4,851	42.4
MARUTI	7,200	PE	4,662	88.0
MARUTI	7,500	PE	4,567	171.0
SBIN	250	PE	4,488	8.4
MARUTI	7,300	PE	4,357	111.4
RELIANCE	1,900	PE	4,073	40.4
HDFCBANK	1,360	PE	3,992	33.1
SBIN	240	PE	3,812	5.0

RATING SCALE (PRIVATE CLIENT GROUP)

- 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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