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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	13,428	1,22,72,550	61,88,300	36.15	1.62	12850
PREVIOUS	13,388	1,22,30,775	48,63,400	32.6	1.57	
% CHANGE	0.30%	0.34%	27.24%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and traded in a small range though the trading session.
- Nifty added 37 points to close at 13392.
- OI concentration seen in 13000CE and 12000PE.
- Addition witnessed in 13000PE and Reduction in 14000PE.
- PCR OI stands at 1.62 compared to 1.57 in the previous trading session.
- Nifty to trade with a support of 12850.

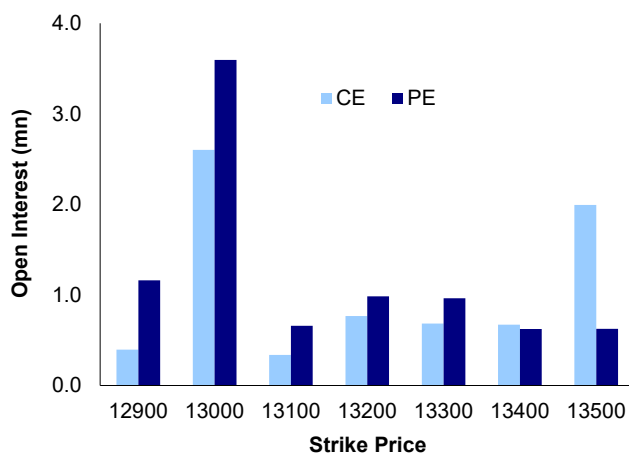
NIFTY LEVELS

12615	12850	13028	13190	13339	13460
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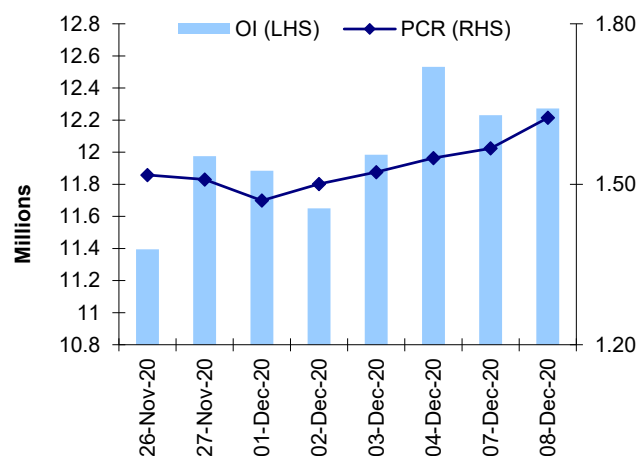
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 492,966Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PNB	28.9%	10,10,20,000	13.6%
CONCOR	15.6%	1,01,39,181	-1.4%
BANKBARODA	12.0%	7,04,45,800	8.4%
GODREJCP	11.4%	47,93,000	-1.1%
CHOLAFIN	11.0%	59,00,000	2.3%
WIPRO	10.5%	2,79,84,000	1.5%
GODREJPROP	9.8%	16,69,850	4.0%
BHEL	9.8%	10,58,82,000	3.4%
MINDTREE	8.6%	15,20,800	0.7%
ASHOKLEY	8.2%	3,32,55,000	-0.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANBK	-12.9%	3,14,72,400	16.7%
TVSMOTOR	-10.2%	49,16,800	-0.6%
UPL	-8.2%	2,29,00,800	-0.7%
RBLBANK	-7.5%	1,68,94,900	-2.3%
AMARAJABAT	-7.4%	14,98,000	0.0%
TORNTPOWER	-6.8%	42,54,000	0.3%
INFRATEL	-6.0%	1,22,36,000	-1.8%
HINDUNILVR	-5.8%	61,38,000	0.2%
CADILAHC	-5.5%	71,23,600	-1.5%
BHARATFORG	-5.4%	58,12,500	-1.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	2,00,30,506	3,99,632	1,994
SBIN	6,56,17,502	1,77,116	272
MARUTI	18,85,285	1,47,584	7,763
HDFCBANK	97,28,948	1,34,000	1,376
HDFC	52,62,959	1,21,867	2,310
TCS	42,77,818	1,18,549	2,797
TATASTEEL	1,70,15,853	1,04,164	613
AXISBANK	1,60,05,349	99,182	621
ICICIBANK	1,93,39,943	98,285	508

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	100	CE	1.8	91	72,30,300
WIPRO	400	CE	2.2	362	47,52,000
ACC	1,800	CE	21.9	1,694	4,55,500
NTPC	100	CE	3.4	99	96,95,700
COALINDIA	140	CE	2.9	135	45,62,100
AMBUJACEM	260	CE	9.2	259	27,12,000
BPCL	400	CE	16.3	392	37,85,400
SUNPHARMA	600	CE	9.6	570	50,97,400
RELIANCE	2,000	CE	75.9	2,005	50,46,465
ONGC	95	CE	2.9	91	47,74,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	240	PE	2.1	272	54,87,000
SBIN	250	PE	3.7	272	48,51,000
COALINDIA	130	PE	2.6	135	16,13,200
TATASTEEL	550	PE	5.2	616	19,94,100
MARUTI	7,000	PE	36.1	7,778	1,46,900
TATASTEEL	600	PE	18.6	616	17,61,200
SBIN	230	PE	1.3	272	37,47,000
RELIANCE	1,900	PE	29.1	2,005	17,04,880
TCS	2,500	PE	5.2	2,808	2,98,800
RELIANCE	1,800	PE	10.5	2,005	16,13,475

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFY	1,040	CE	1,05,000	5733%	123.9
ITC	227	CE	1,08,800	1600%	0.9
EXIDEIND	220	CE	2,26,800	1475%	1.4
RECLTD	150	CE	2,40,000	700%	0.6
PNB	43	CE	70,28,000	697%	2.0
HINDALCO	290	CE	2,40,800	600%	1.1
MCDOWELL-N	610	CE	8,30,000	578%	13.9
MCDOWELL-N	630	CE	1,02,500	413%	8.7
MOTHERSUMI	185	CE	1,61,000	360%	1.3
MOTHERSUMI	167	CE	1,19,000	325%	4.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BANKBARODA	65	PE	8,93,800	990%	4.1
BANKBARODA	62	PE	6,23,200	485%	2.6
BEL	97	PE	4,78,800	425%	0.9
PNB	40	PE	27,02,000	349%	2.7
L&TFH	92	PE	1,15,600	325%	5.5
MGL	1,040	PE	1,16,400	266%	38.3
VEDL	135	PE	4,58,800	252%	5.5
PNB	35	PE	46,20,000	197%	0.8
INFY	1,160	PE	3,25,800	190%	36.7
ITC	205	PE	12,80,000	174%	7.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	41,987	75.9
RELIANCE	2,100	CE	28,856	37.0
RELIANCE	2,050	CE	19,588	53.9
RELIANCE	2,200	CE	17,307	17.2
INFY	1,160	CE	13,967	37.4
TCS	2,800	CE	13,065	78.3
MARUTI	8,000	CE	12,789	169.9
INFY	1,200	CE	10,296	21.0
RELIANCE	2,150	CE	9,604	25.2
SBIN	270	CE	7,852	12.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	8,770	29.1
RELIANCE	1,950	PE	7,740	46.0
RELIANCE	2,000	PE	6,735	69.2
RELIANCE	1,800	PE	6,698	10.5
RELIANCE	1,850	PE	4,092	17.6
SBIN	260	PE	3,813	6.4
SBIN	250	PE	3,465	3.7
RELIANCE	1,700	PE	3,402	4.1
SBIN	270	PE	3,263	10.5
TATASTEEL	600	PE	3,169	18.6

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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