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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	16,263	1,24,38,350	56,55,350	4.95	1.82	15810
PREVIOUS	16,252	1,23,16,750	45,79,100	13.7	1.79	
% CHANGE	0.07%	0.99%	23.50%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and traded in a small range through the day.
- Nifty added 20 points to close at 16258.
- OI concentration seen in 16500CE and 15000PE
- Reduction witnessed in 16500CE and addition in 16000PE.
- PCR OI stands at 1.82 compared to 1.79 in the previous trading session.
- Nifty to trade with a support of 15810.

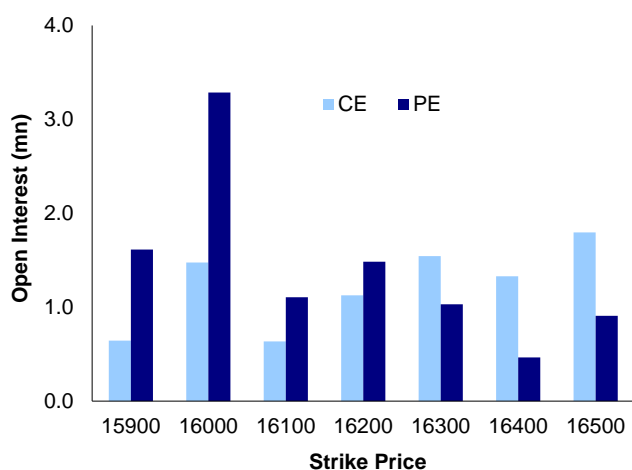
NIFTY LEVELS

15810 15944 16050 16180 16276 16448

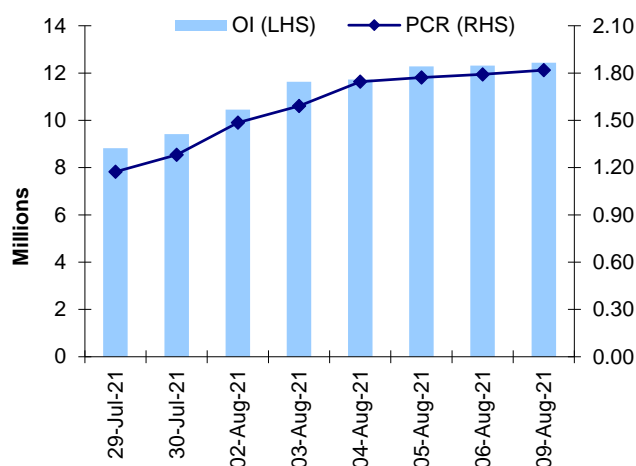
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 771,254Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
STAR	20.2%	16,24,725	-7.0%
IDEA	16.7%	51,67,40,000	-2.8%
MRF	13.5%	49,680	1.1%
BEL	11.4%	2,99,32,600	-2.4%
MANAPPURAM	11.0%	2,03,16,000	-3.2%
BALKRISIND	10.2%	11,84,400	-4.3%
COALINDIA	9.5%	6,63,26,400	-2.0%
CUMMINSIND	7.4%	34,04,400	0.9%
LUPIN	7.4%	63,68,200	-1.5%
CONCOR	6.8%	75,03,963	-2.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TECHM	-12.7%	1,14,09,600	1.8%
NATIONALUM	-12.2%	9,19,36,000	-12.2%
AUBANK	-9.9%	24,65,500	1.3%
SAIL	-9.2%	16,87,96,000	-4.9%
COFORGE	-8.7%	11,95,600	0.2%
CIPLA	-7.6%	1,48,25,850	0.8%
MPHASIS	-6.7%	7,79,025	0.3%
VOLTAS	-6.2%	42,13,500	-2.2%
PVR	-5.6%	16,44,687	5.0%
BRITANNIA	-4.2%	14,51,600	0.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	78,59,493	1,11,835	1,412
SAIL	7,12,72,074	98,184	134
SBIN	2,21,96,404	96,856	433
TATACHEM	1,13,20,092	95,494	846
ADANIENT	60,31,426	91,653	1,493
TATAPOWER	6,68,74,756	88,649	132
TECHM	65,85,101	84,632	1,287
HDFCBANK	54,99,024	82,566	1,504
NATIONALUM	8,55,14,826	72,892	83

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	780	CE	15.5	778	30,80,000
ONGC	120	CE	1.4	115	1,21,66,000
COALINDIA	150	CE	2.2	144	1,45,82,400
NTPC	120	CE	1.5	117	1,45,63,500
ITC	220	CE	2.5	215	4,07,90,400
DRREDDY	5,000	CE	62.4	4,825	6,71,125
IOC	110	CE	0.9	105	1,01,07,500
BAJAJ-AUTO	3,900	CE	68.6	3,858	3,74,750
BANKBARODA	85	CE	2.0	81	3,16,71,900
M&M	800	CE	9.2	778	17,61,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,800	PE	42.5	2,840	3,81,600
CIPLA	900	PE	14.0	919	11,10,850
ZEEL	200	PE	12.0	192	51,30,000
INDUSINDBK	1,000	PE	13.4	1,038	9,82,800
TATAMOTORS	300	PE	10.4	299	67,71,600
TATAPOWER	120	PE	0.9	132	94,16,250
TECHM	1,200	PE	5.9	1,287	7,05,600
ASIANPAINT	3,000	PE	61.2	3,001	2,77,800
COALINDIA	140	PE	2.5	144	32,67,600
BANKBARODA	80	PE	2.5	81	1,07,75,700

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IRCTC	2,900	CE	2,39,525	757%	30.0
ZEEL	195	CE	12,21,000	640%	5.7
ITC	237	CE	5,21,600	609%	0.6
BEL	165	CE	3,45,800	600%	9.8
MFSL	1,100	CE	1,61,850	493%	32.9
CUMMINSIND	940	CE	7,20,600	357%	30.7
BEL	170	CE	11,55,200	354%	6.8
BERGEPAIN	820	CE	1,11,100	321%	17.9
ABFRL	210	CE	2,18,400	320%	7.1
ZEEL	190	CE	10,11,000	287%	7.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IRCTC	2,600	PE	1,34,225	3342%	74.4
PEL	2,700	PE	1,15,775	1103%	60.2
BEL	140	PE	2,43,200	700%	0.3
NMDC	162	PE	1,27,300	533%	1.6
BEL	145	PE	1,63,400	378%	0.4
FEDERALBNK	78	PE	1,80,000	350%	0.3
MOTHERSUMI	190	PE	1,82,000	333%	1.2
NMDC	157	PE	1,74,200	271%	1.0
HINDALCO	385	PE	1,35,450	250%	1.9
ITC	222	PE	2,27,200	238%	9.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
IRCTC	2,600	CE	18,806	126.4
M&M	780	CE	17,723	15.5
PEL	2,800	CE	17,303	116.4
RELIANCE	2,100	CE	16,465	29.2
HDFCBANK	1,500	CE	14,855	25.3
TECHM	1,300	CE	14,854	22.1
SBIN	440	CE	13,614	9.4
PEL	2,900	CE	13,399	73.7
IRCTC	2,700	CE	13,260	82.6
SBIN	450	CE	12,714	6.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	8,453	9.5
RELIANCE	2,060	PE	5,618	26.9
SBIN	430	PE	5,459	8.8
HDFCBANK	1,500	PE	5,137	20.6
AXISBANK	750	PE	5,051	11.8
SBIN	420	PE	4,979	5.6
SBIN	440	PE	4,784	13.9
RELIANCE	2,100	PE	4,781	48.0
RELIANCE	2,080	PE	4,435	36.5
HDFC	2,600	PE	3,973	27.0

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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