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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	13,572	1,18,38,075	49,60,650	13.6	1.63	13090
PREVIOUS	13,518	1,19,56,650	72,46,300	5.35	1.62	
% CHANGE	0.39%	-0.99%	-31.54%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and traded in a small range through the day .
- Nifty added 44 points to close at 13558.
- OI concentration seen in 13000CE and 13000PE.
- Addition witnessed in 13600CE and 13200PE.
- PCR OI stands at 1.63 compared to 1.62 in the previous trading session.
- Nifty to trade with a support of 13090.

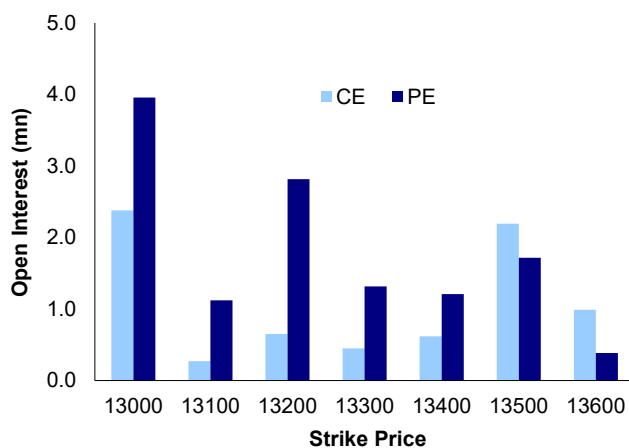
NIFTY LEVELS

13090	13208	13364	13491	13558	13679
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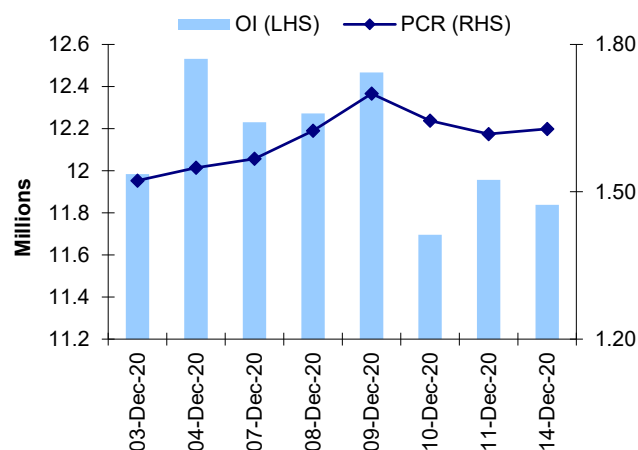
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 509,515Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BATAINDIA	21.3%	12,62,800	4.4%
EICHERMOT	14.5%	27,92,300	-2.8%
HEROMOTOCO	12.5%	43,57,200	-2.2%
POWERGRID	11.5%	2,13,16,000	0.6%
ESCORTS	9.4%	30,09,050	-2.1%
BHARATFORG	5.8%	58,84,500	-2.0%
BAJAJFINSV	5.6%	9,00,750	-0.7%
WIPRO	5.2%	3,30,65,600	-1.2%
TATACHEM	4.4%	68,32,000	0.3%
MGL	4.2%	13,18,800	1.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ICICIGI	-14.7%	5,94,150	1.6%
LICHSGFIN	-11.8%	91,56,000	2.9%
ONGC	-8.8%	4,72,31,800	4.9%
MUTHOOTFIN	-6.1%	47,70,750	1.6%
TORNTPOWER	-5.4%	41,64,000	3.7%
M&MFIN	-4.7%	1,70,71,648	-0.3%
JUBLFOOD	-4.7%	17,07,750	-0.5%
TCS	-4.6%	61,58,100	0.5%
HINDALCO	-4.4%	2,63,71,900	1.1%
ULTRACEMCO	-4.0%	14,33,600	1.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	79,89,830	1,59,594	1,991
CIPLA	1,97,85,595	1,55,526	789
ICICIBANK	2,63,69,591	1,38,047	526
LT	97,23,233	1,20,050	1,250
HDFCBANK	86,11,025	1,18,507	1,372
TATASTEEL	1,77,22,715	1,11,960	627
AXISBANK	1,45,67,480	90,035	616
SBIN	3,19,46,501	87,753	274
MARUTI	10,38,032	80,072	7,697

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
IOC	100	CE	3.0	97	92,51,100
TATAMOTORS	200	CE	2.8	178	101,23,200
BPCL	400	CE	24.2	407	39,72,600
SUNPHARMA	600	CE	9.7	577	52,51,400
ONGC	100	CE	5.9	102	65,68,100
INFRATEL	250	CE	12.3	247	14,16,800
EICHERMOT	2,600	CE	28.5	2,412	3,72,050
INFRATEL	280	CE	4.4	247	13,38,400
COALINDIA	150	CE	3.0	144	39,59,000
ONGC	105	CE	3.7	102	56,28,700

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	2,400	PE	24.2	2,550	5,21,700
SBIN	250	PE	2.2	275	54,81,000
COALINDIA	130	PE	0.9	144	20,75,700
TATASTEEL	600	PE	11.9	629	25,02,400
COALINDIA	140	PE	3.2	144	18,46,300
MARUTI	7,000	PE	35.0	7,708	1,52,700
SBIN	260	PE	4.0	275	40,86,000
TCS	2,600	PE	8.4	2,801	3,02,100
RELIANCE	1,900	PE	26.4	1,995	18,03,355
RELIANCE	2,000	PE	67.0	1,995	18,02,345

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFRATEL	280	CE	13,38,400	724%	4.4
IOC	103	CE	1,25,400	633%	2.2
ESCORTS	1,360	CE	1,37,500	390%	48.0
FEDERALBNK	78	CE	8,41,500	313%	1.0
NTPC	114	CE	1,08,300	280%	1.3
CIPLA	840	CE	3,96,500	272%	8.7
RECLTD	155	CE	4,44,000	252%	1.1
MOTHERSUMI	165	CE	30,94,000	251%	4.4
INFRATEL	290	CE	2,94,000	250%	3.0
COLPAL	1,640	CE	1,09,900	234%	35.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LT	1,300	PE	1,07,250	9650%	70.5
LT	1,220	PE	1,47,400	1575%	26.8
COALINDIA	142	PE	7,06,700	1094%	4.4
HINDPETRO	230	PE	2,24,100	730%	9.4
ICICIBANK	540	PE	1,70,500	553%	24.6
SAIL	61	PE	2,09,000	450%	4.8
SUNTV	470	PE	1,78,500	441%	10.1
RECLTD	140	PE	3,42,000	280%	5.5
NTPC	105	PE	6,27,000	267%	4.0
SUNTV	480	PE	1,38,000	254%	13.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ICICIBANK	550	CE	10,799	8.2
ICICIBANK	520	CE	9,755	20.0
LT	1,300	CE	9,673	21.1
RELIANCE	2,100	CE	9,239	27.9
RELIANCE	2,000	CE	9,093	63.0
ICICIBANK	530	CE	7,649	15.2
CIPLA	800	CE	6,966	20.1
LT	1,240	CE	6,744	46.5
LT	1,260	CE	6,644	36.1
RELIANCE	2,050	CE	6,473	43.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ICICIBANK	500	PE	3,712	6.5
RELIANCE	1,900	PE	3,588	26.4
RELIANCE	2,000	PE	3,458	67.0
AXISBANK	600	PE	3,451	14.2
RELIANCE	1,950	PE	3,352	43.1
LT	1,200	PE	3,336	19.9
ICICIBANK	520	PE	2,897	13.6
RELIANCE	1,800	PE	2,645	9.4
SBIN	270	PE	2,561	7.4
ITC	200	PE	2,560	1.2

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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