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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	13,754	1,28,12,925	46,40,750	14.4	1.72	13208
PREVIOUS	13,699	1,24,92,375	53,31,450	17.45	1.71	
% CHANGE	0.40%	2.57%	-12.96%	-	-	

OUTLOOK

Nifty

- Nifty opened above 13700 and remained range bound through the day.
- Nifty added 58 points to close at 13740.
- OI concentration seen in 13000CE and 13
- Activity witnessed in 13500 strike.
- PCR OI stands at 1.72 compared to 1.71 in the previous trading session.
- Nifty to trade with a support of 13208.

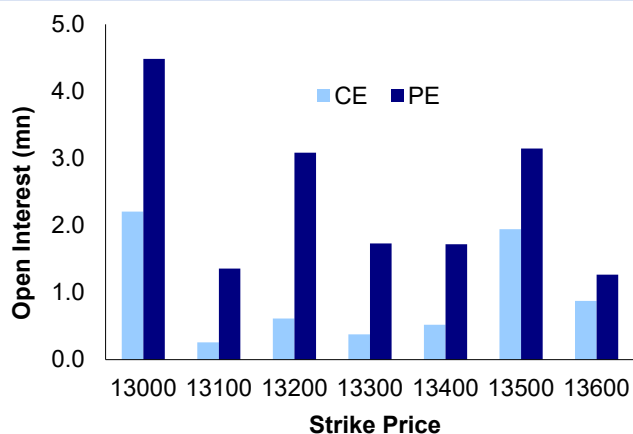
NIFTY LEVELS

13208	13364	13491	13558	13679	13841
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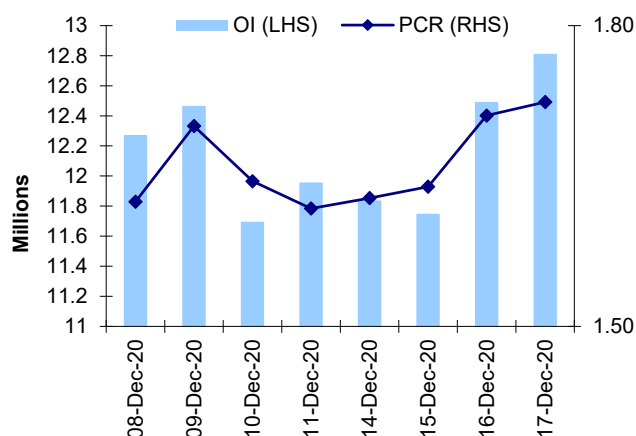
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 458,83Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDUSINDBK	10.4%	1,88,10,300	1.5%
MFSL	9.6%	80,80,800	2.7%
JUBLFOOD	8.0%	18,73,500	4.8%
UBL	7.2%	14,10,500	-1.1%
TORNTPOWER	7.1%	44,94,000	-1.3%
RAMCOCEM	6.0%	15,24,900	-1.8%
BATAINDIA	6.0%	12,78,750	-1.4%
VOLTAS	5.4%	27,13,000	-1.8%
SRF	5.4%	4,15,625	3.5%
ICICIGI	5.2%	6,15,825	-0.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HAVELLS	-13.8%	34,90,000	1.1%
PAGEIND	-13.7%	66,780	5.2%
M&MFIN	-9.2%	1,42,24,884	-2.7%
NMDC	-6.9%	3,67,69,600	0.9%
CONCOR	-6.8%	1,22,97,684	0.2%
GODREJPROP	-5.9%	16,09,400	0.7%
LUPIN	-5.4%	92,67,550	1.1%
CUMMINSIND	-5.4%	19,08,000	-1.0%
JINDALSTEL	-5.4%	2,34,20,000	-2.6%
ZEEL	-5.2%	3,44,76,000	-2.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	93,46,460	1,85,936	1,986
HDFC	73,79,515	1,82,671	2,495
HDFCBANK	1,09,62,239	1,56,689	1,442
ICICIBANK	2,38,83,288	1,22,365	510
BHARTIARTL	1,96,54,749	1,01,539	515
AXISBANK	1,45,98,759	88,518	605
TCS	28,63,460	80,862	2,838
DIVISLAB	20,80,618	79,400	3,825
SBIN	2,59,04,699	69,733	268

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AMBUJACEM	260	CE	4.1	248	51,00,000
IOC	100	CE	1.9	96	109,61,100
BANKBARODA	70	CE	1.2	64	102,33,600
BPCL	400	CE	15.7	396	49,59,000
POWERGRID	200	CE	3.1	194	45,32,000
ONGC	105	CE	3.2	102	68,29,900
TATAMOTORS	200	CE	2.6	182	99,80,700
SUNPHARMA	600	CE	8.1	574	54,58,600
ITC	220	CE	3.2	214	121,40,800
ACC	1,700	CE	24.2	1,641	4,37,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	2,400	PE	10.7	2,584	5,61,900
SBIN	250	PE	2.3	268	65,16,000
TATASTEEL	600	PE	6.9	637	27,62,500
SBIN	240	PE	1.1	268	54,63,000
ACC	1,600	PE	29.2	1,641	1,92,000
SBIN	270	PE	9.1	268	45,69,000
TCS	2,700	PE	11.9	2,842	3,26,700
SBIN	260	PE	4.6	268	41,01,000
TCS	2,800	PE	38.6	2,842	3,13,500
RELIANCE	1,900	PE	19.2	1,992	19,57,380

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ONGC	108	CE	17,78,700	950%	2.4
JUBLFOOD	3,100	CE	1,33,250	720%	23.3
MFSL	620	CE	1,05,300	523%	51.9
ZEEL	265	CE	1,14,000	375%	1.9
JUBLFOOD	3,000	CE	2,76,500	288%	38.8
NTPC	125	CE	2,39,400	282%	0.3
JUBLFOOD	2,900	CE	1,85,750	270%	64.4
SUNTV	510	CE	9,67,500	231%	14.0
IOC	113	CE	2,90,700	219%	0.5
ONGC	104	CE	27,33,500	217%	3.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JUBLFOOD	2,700	PE	1,10,750	884%	54.2
AMBUJACEM	233	PE	2,10,000	600%	4.0
LUPIN	980	PE	1,59,800	453%	39.1
RECLTD	124	PE	3,78,000	350%	0.5
MFSL	640	PE	1,43,000	323%	18.2
ONGC	104	PE	2,69,500	289%	5.7
HDFC	2,450	PE	1,27,800	241%	38.8
HAVELLS	900	PE	1,70,000	233%	20.3
RECLTD	129	PE	1,56,000	225%	1.4
IOC	91	PE	7,58,100	217%	1.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	20,030	51.3
JUBLFOOD	3,000	CE	16,713	38.8
JUBLFOOD	2,900	CE	15,753	64.4
RELIANCE	2,100	CE	14,762	18.6
HDFC	2,500	CE	14,590	57.0
HDFCBANK	1,440	CE	13,126	28.3
JUBLFOOD	2,800	CE	11,730	105.4
RELIANCE	2,050	CE	10,095	32.1
SUNPHARMA	600	CE	9,847	8.1
BAJFINANCE	5,300	CE	8,799	166.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	5,713	19.2
JUBLFOOD	2,700	PE	5,454	54.2
JUBLFOOD	2,800	PE	5,454	94.4
RELIANCE	1,950	PE	5,016	34.8
HDFC	2,400	PE	4,789	23.1
BAJFINANCE	5,000	PE	4,105	61.5
RELIANCE	2,000	PE	3,940	58.8
HDFCBANK	1,400	PE	3,751	11.0
JUBLFOOD	2,600	PE	3,418	29.4
HDFCBANK	1,420	PE	3,408	17.3

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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