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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	16,801	97,64,850	1,17,06,300	30.95	0.94	16076
PREVIOUS	16,635	1,02,99,800	1,47,99,450	21.05	0.92	
% CHANGE	1.00%	-5.19%	-20.90%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained through the day.
- Nifty added 156 points to close at 16770.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 16500PE and Reduction in 16600CE.
- PCR OI stands at 0.94 compared to 0.92 in the previous trading session.
- Nifty to trade with a support of 16076.

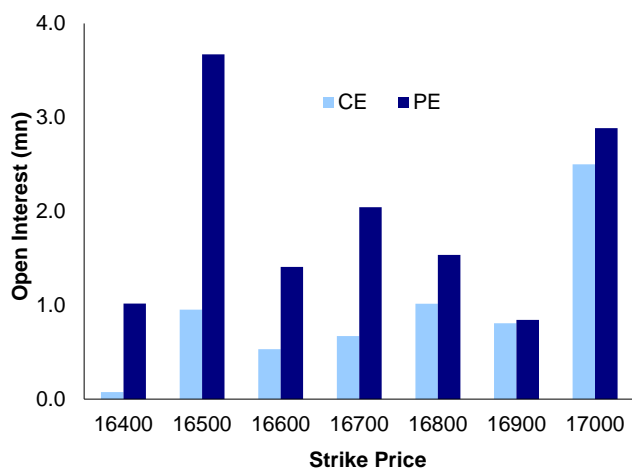
NIFTY LEVELS

16076 16260 16427 16662 16806 17074

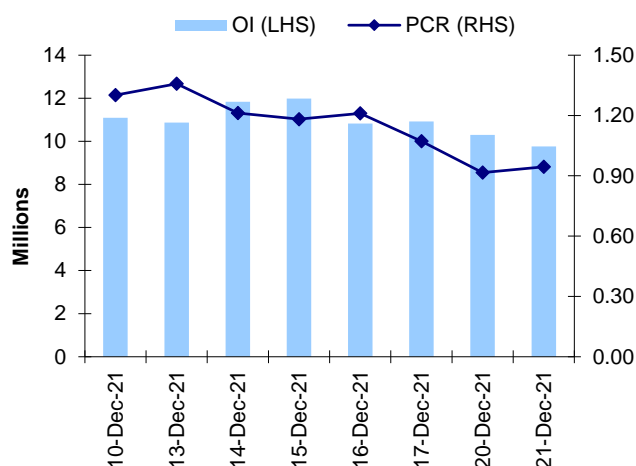
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 990,570Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IDEA	10.7%	80,63,30,000	2.2%
PERSISTENT	9.1%	4,34,850	0.3%
POWERGRID	8.4%	2,47,55,786	-1.5%
DALBHARAT	8.4%	5,43,750	2.3%
INDHOTEL	7.9%	1,49,94,016	-1.1%
CUMMINSIND	7.5%	15,10,200	0.8%
NAVINFLUOR	6.0%	5,17,950	2.7%
BATAINDIA	5.8%	13,73,350	0.5%
CROMPTON	5.6%	26,02,600	0.2%
METROPOLIS	5.4%	5,75,000	5.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDUSTOWER	-8.2%	1,62,09,200	6.2%
GSPL	-7.9%	10,84,600	1.4%
PEL	-4.4%	34,77,925	4.1%
COALINDIA	-4.2%	5,16,01,200	2.8%
SBICARD	-4.2%	61,24,000	2.6%
ICICIPRULI	-4.1%	54,67,500	3.1%
MFSL	-3.9%	14,13,750	3.3%
LTTS	-3.7%	5,85,800	3.3%
HINDUNILVR	-3.6%	1,06,74,900	0.2%
IBULHSGFIN	-3.5%	3,99,74,500	0.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ZEEL	4,68,28,469	1,61,868	348
RELIANCE	59,24,071	1,37,302	2,311
ICICIBANK	1,45,63,335	1,05,346	720
WIPRO	1,36,81,048	94,122	691
TATAMOTORS	1,88,38,054	85,822	454
TCS	23,40,989	84,679	3,608
TATASTEEL	70,26,849	77,939	1,105
SBIN	1,66,17,447	75,121	446
HCLTECH	62,17,986	74,698	1,205

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
POWERGRID	210	CE	1.5	200	78,23,511
HINDALCO	450	CE	5.6	446	62,66,175
RELIANCE	2,500	CE	4.8	2,318	65,68,750
CIPLA	1,000	CE	1.8	887	20,08,500
TATAPOWER	250	CE	0.5	212	163,01,250
MARUTI	8,000	CE	13.6	7,311	4,39,100
ITC	240	CE	0.3	213	350,27,200
TATAMOTORS	500	CE	1.5	455	119,35,800
CIPLA	900	CE	10.5	887	16,91,950
TATAPOWER	230	CE	1.2	212	145,05,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	3,000	PE	4.9	3,276	4,31,400
POWERGRID	200	PE	4.2	200	18,23,886
MARUTI	7,000	PE	37.6	7,311	1,91,700
TATAPOWER	200	PE	1.9	212	64,66,500
BANKBARODA	80	PE	3.1	79	80,61,300
TATAPOWER	210	PE	4.3	212	55,48,500
RELIANCE	2,300	PE	25.0	2,318	17,74,250
TATAMOTORS	450	PE	8.0	455	37,39,200
HINDUNILVR	2,200	PE	7.6	2,276	4,77,000
INFY	1,800	PE	14.5	1,818	13,23,900

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CUB	162	CE	1,45,700	1075%	0.2
INDIACEM	175	CE	1,24,700	975%	4.5
CANBK	197	CE	1,02,600	850%	2.7
DABUR	565	CE	1,15,000	736%	5.4
PETRONET	215	CE	1,59,000	563%	2.2
IOC	116	CE	45,76,000	546%	0.7
SRTRANSFIN	1,200	CE	1,98,000	456%	24.8
RBLBANK	172	CE	4,29,200	429%	3.8
BANKBARODA	84	CE	9,82,800	425%	0.8
ABFRL	275	CE	7,48,800	243%	6.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&MFIN	127	PE	1,32,000	3200%	1.3
FEDERALBNK	74	PE	1,30,000	1200%	0.6
HCLTECH	1,190	PE	1,38,600	800%	10.8
BANKBARODA	79	PE	10,53,000	543%	2.6
FEDERALBNK	76	PE	3,10,000	520%	0.7
WIPRO	680	PE	8,27,200	395%	7.7
IOC	95	PE	1,43,000	340%	0.1
BANKBARODA	78	PE	11,70,000	335%	2.2
FEDERALBNK	73	PE	2,10,000	320%	0.4
GODREJCP	920	PE	1,13,500	313%	11.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	27,946	10.5
RELIANCE	2,500	CE	24,610	4.8
WIPRO	700	CE	24,492	10.3
RELIANCE	2,300	CE	22,992	43.8
HCLTECH	1,200	CE	22,404	23.4
RELIANCE	2,340	CE	20,726	24.5
TCS	3,600	CE	20,241	58.0
INFY	1,840	CE	20,056	13.4
WIPRO	690	CE	17,429	14.9
RELIANCE	2,320	CE	17,055	33.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	21,309	25.0
INFY	1,800	PE	13,501	14.5
RELIANCE	2,200	PE	9,978	5.6
TCS	3,600	PE	9,971	36.0
RELIANCE	2,260	PE	9,582	12.4
RELIANCE	2,280	PE	9,335	17.8
TATASTEEL	1,100	PE	9,221	21.3
INFY	1,820	PE	8,507	23.4
RELIANCE	2,320	PE	7,427	33.9
BAJFINANCE	6,500	PE	6,979	103.0

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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