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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	13,017	1,19,75,625	79,82,750	49.4	1.51	<b>12640</b>
PREVIOUS	13,023	1,13,94,825	68,44,950	35.55	1.52	
% CHANGE	-0.04%	5.10%	16.62%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and remained range bound through the trading session.
- Nifty lost 18 points to close at 12968.
- OI concentration seen in 13000CE and 12000PE.
- Addition witnessed in 13500CE and in 13000PE.
- PCR OI stands at 1.51 compared to 1.52 in the previous trading session.
- Nifty to trade with a support of 12640.

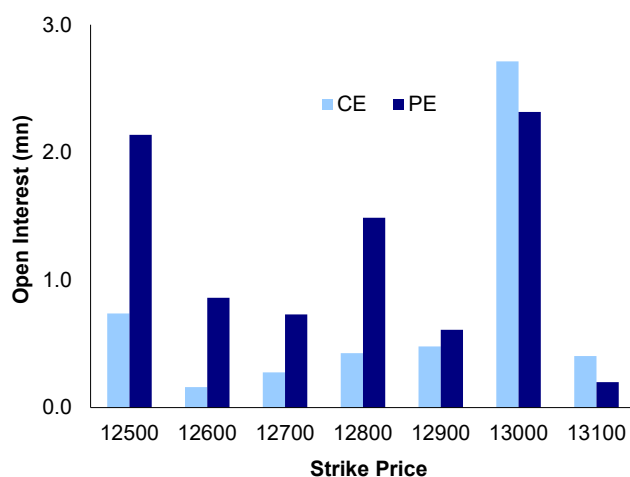
### NIFTY LEVELS

12640	12766	12825	12914	13041	13167
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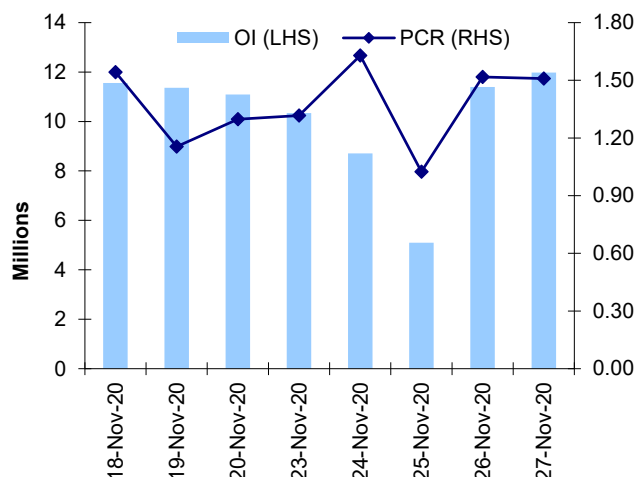
### Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide-open interest is 381,583Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MRF	85.2%	61,910	2.5%
KOTAKBANK	76.2%	2,61,33,200	1.0%
LICHSGFIN	58.8%	1,86,18,000	1.1%
BALKRISIND	56.3%	20,51,200	3.3%
SRTRANSFIN	47.8%	46,27,364	1.8%
ACC	47.2%	21,03,500	0.7%
NESTLEIND	45.8%	3,28,900	0.8%
NATIONALUM	44.6%	3,68,90,000	4.0%
IGL	41.4%	56,01,750	10.8%
BRITANNIA	37.8%	18,64,200	2.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SRF	-12.9%	4,44,000	1.1%
BANDHANBNK	-12.5%	1,04,56,200	0.1%
GMRINFRA	-12.4%	5,35,05,000	3.7%
TATACHEM	-11.9%	35,20,000	2.3%
SIEMENS	-11.3%	15,46,600	-0.2%
MANAPPURAM	-8.7%	1,80,36,000	4.2%
TATASTEEL	-7.6%	3,63,63,000	1.6%
RAMCOCEM	-6.8%	12,97,950	3.6%
L&TFH	-6.8%	2,56,27,900	10.9%
TORNTPHARM	-6.7%	8,55,250	0.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
KOTAKBANK	7,87,02,124	14,98,222	1,907
RELIANCE	2,18,45,931	4,22,816	1,930
TATASTEEL	4,62,91,248	2,66,440	577
ICICIBANK	4,83,90,771	2,29,777	473
TATAMOTORS	12,59,26,062	2,28,087	180
HDFC	1,01,79,511	2,28,015	2,256
ASIANPAINT	1,00,36,402	2,21,665	2,215
LT	1,89,95,549	2,13,584	1,122
DIVISLAB	57,45,633	2,06,538	3,605

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BANKBARODA	50	CE	4.4	52	82,49,200
BPCL	400	CE	10.5	375	27,77,400
ONGC	80	CE	3.8	79	56,36,400
RELIANCE	2,000	CE	60.2	1,942	40,59,190
GAIL	110	CE	2.9	103	26,59,600
NTPC	95	CE	4.0	95	62,87,100
COALINDIA	130	CE	3.8	126	32,89,300
NTPC	100	CE	2.3	95	58,65,300
ITC	200	CE	4.9	195	94,17,600
ONGC	85	CE	2.3	79	41,34,900

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	200	PE	1.2	246	46,44,000
SBIN	220	PE	3.4	246	44,40,000
HINDUNILVR	2,000	PE	12.5	2,151	3,28,500
TCS	2,500	PE	17.3	2,696	2,82,300
TCS	2,700	PE	83.9	2,696	2,51,400
RELIANCE	1,800	PE	29.3	1,942	14,32,180
SBIN	240	PE	9.6	246	34,56,000
TATASTEEL	500	PE	4.9	579	13,51,500
RELIANCE	1,900	PE	62.2	1,942	11,91,295
ASIANPAINT	2,100	PE	26.8	2,219	1,44,300

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IGL	550	CE	3,93,250	28500%	7.4
CADILAHC	520	CE	4,70,800	10600%	6.5
FEDERALBNK	73	CE	7,90,500	9200%	1.2
IGL	510	CE	2,00,750	7200%	18.2
SUNTV	470	CE	1,05,000	6900%	13.5
MGL	1,100	CE	1,81,200	4933%	38.3
NATIONALUM	41	CE	8,16,000	4700%	1.4
APOLLOTYRE	185	CE	2,05,000	4000%	9.1
NTPC	101	CE	1,93,800	3300%	2.1
CHOLAFIN	410	CE	1,17,500	2250%	12.4

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IGL	480	PE	1,62,250	5800%	16.7
TATAMOTORS	185	PE	2,96,400	5100%	14.2
EXIDEIND	180	PE	1,15,200	3100%	6.9
APOLLOTYRE	180	PE	3,75,000	2400%	6.5
PNB	34	PE	3,50,000	2400%	2.4
TATAMOTORS	200	PE	1,36,800	2300%	24.7
CANBK	105	PE	1,05,000	2000%	7.0
NATIONALUM	32	PE	3,23,000	1800%	0.3
IOC	77	PE	1,99,500	1650%	0.7
FEDERALBNK	62	PE	5,44,000	1500%	3.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	10,103	60.2
RELIANCE	2,100	CE	5,987	30.3
IGL	500	CE	5,867	21.9
BAJFINANCE	5,000	CE	5,232	190.0
SBIN	250	CE	5,192	10.6
AUOPHARMA	900	CE	5,081	34.1
RELIANCE	1,950	CE	4,992	80.6
RELIANCE	2,200	CE	4,853	14.8
LICHSGFIN	340	CE	4,724	15.4
INFY	1,120	CE	4,005	35.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	5,102	62.2
RELIANCE	1,800	PE	4,216	29.3
SBIN	240	PE	3,591	9.6
RELIANCE	1,700	PE	3,082	13.3
RELIANCE	1,950	PE	2,355	86.3
RELIANCE	1,850	PE	2,346	42.6
BAJFINANCE	4,500	PE	2,187	101.4
SBIN	220	PE	2,156	3.4
KOTAKBANK	1,800	PE	2,150	40.4
SBIN	230	PE	2,109	5.8

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## 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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