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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	13,143	1,18,84,275	58,51,600	34.4	1.47	<b>12640</b>
PREVIOUS	13,017	1,19,75,625	79,82,750	49.4	1.51	
% CHANGE	0.97%	-0.76%	-26.70%	-		

## OUTLOOK

### Nifty

- Nifty opened positive and gained in the second half.
- Nifty added 140 points to close at 13109.
- OI concentration seen in 13000CE and 12000PE.
- Addition witnessed in 13700CE and in 13000PE.
- PCR OI stands at 1.47 compared to 1.51 in the previous trading session.
- Nifty to trade with a support of 12640.

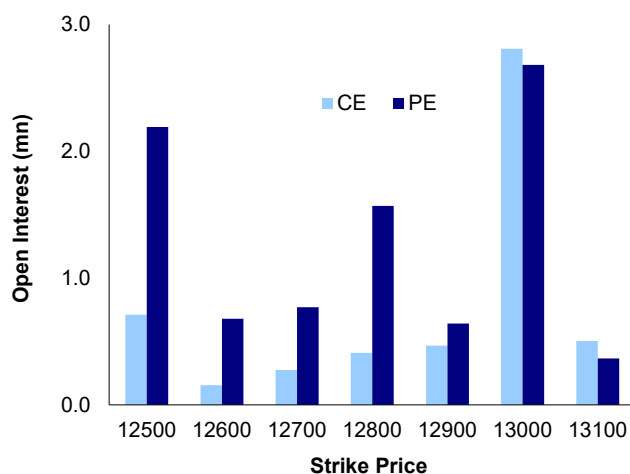
### NIFTY LEVELS

12640	12766	12825	12914	13041	13167
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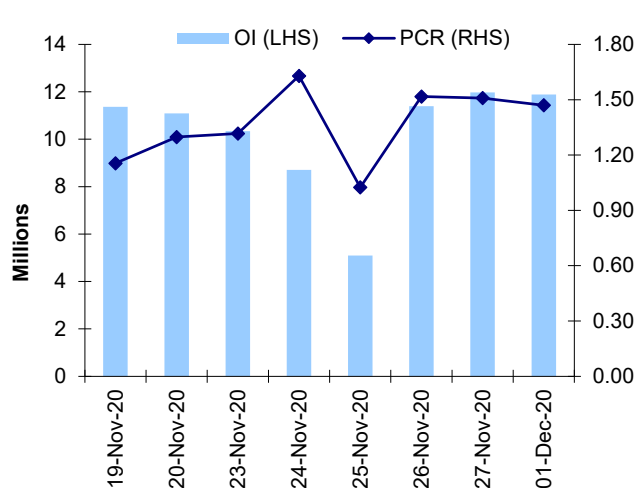
### Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 432,579Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANBK	26.8%	2,31,18,800	5.9%
SAIL	18.5%	6,70,89,000	3.1%
MOTHERSUMI	16.7%	2,35,06,000	6.2%
APOLLOHOSP	15.0%	22,62,500	4.9%
UPL	13.7%	2,76,06,800	3.7%
GODREJPROP	13.2%	14,09,200	1.9%
HEROMOTOCO	10.0%	37,50,900	0.0%
GAIL	10.0%	2,62,36,100	7.8%
IDEA	9.9%	55,32,10,000	2.0%
BHEL	8.9%	8,96,07,000	3.7%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MGL	-13.6%	12,15,000	-0.4%
CHOLAFIN	-10.5%	47,15,000	-3.6%
LICHSGFIN	-8.9%	1,69,60,000	3.1%
BAJAJ-AUTO	-6.0%	19,69,250	2.2%
INFY	-5.6%	3,52,09,200	3.4%
ICICIPRULI	-5.4%	65,55,000	3.5%
BAJAJFINSV	-4.9%	8,46,750	-0.1%
CIPLA	-4.7%	1,63,76,100	1.3%
HAVELLS	-4.7%	38,35,000	2.7%
DABUR	-4.6%	1,47,85,000	1.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	91,14,939	1,77,750	1,955
HDFC	70,31,670	1,60,535	2,307
KOTAKBANK	79,55,798	1,50,125	1,876
SUNPHARMA	2,53,88,623	1,35,603	539
AXISBANK	2,12,85,697	1,28,228	604
HDFCBANK	85,73,787	1,23,396	1,433
TCS	36,05,017	97,171	2,727
ICICIBANK	2,01,20,049	97,054	485
GAIL	8,56,84,453	93,707	111

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	1,800	CE	35.7	1,727	3,20,000
BPCL	400	CE	11.8	381	28,78,200
RELIANCE	2,000	CE	64.1	1,962	45,94,995
ONGC	90	CE	1.8	82	57,36,500
ITC	200	CE	4.8	196	102,01,600
SBIN	250	CE	12.1	249	92,82,000
GAIL	120	CE	2.5	111	27,32,800
NTPC	95	CE	3.9	94	60,30,600
BANKBARODA	60	CE	1.4	54	57,72,800
BANKBARODA	55	CE	2.9	54	51,66,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	220	PE	2.6	249	48,69,000
TCS	2,500	PE	10.5	2,740	2,95,500
SBIN	240	PE	8.0	249	39,00,000
RELIANCE	1,800	PE	21.2	1,962	14,61,975
TCS	2,600	PE	25.7	2,740	2,39,400
TCS	2,700	PE	57.8	2,740	2,27,400
RELIANCE	1,900	PE	49.4	1,962	13,24,110
HINDUNILVR	2,100	PE	34.5	2,145	2,45,100
SBIN	230	PE	4.6	249	30,33,000
INDUSINDBK	800	PE	21.5	901	5,91,200

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
FEDERALBNK	71	CE	4,76,000	5500%	2.2
HAVELLS	900	CE	1,06,000	1414%	8.5
TATACHEM	450	CE	1,52,000	986%	5.5
TATAPOWER	71	CE	2,83,500	950%	2.9
ITC	232	CE	3,93,600	846%	0.5
MOTHERSUMI	157	CE	1,12,000	700%	8.3
JINDALSTEL	295	CE	1,65,000	560%	3.9
TECHM	910	CE	1,70,400	545%	38.4
ACC	1,760	CE	1,22,000	419%	49.6
ADANIANT	430	CE	1,70,000	400%	23.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAPOWER	70	PE	6,88,500	5000%	4.2
ADANIAPORTS	420	PE	3,07,500	4000%	15.6
GAIL	107	PE	2,19,600	1700%	4.1
INDUSINDBK	880	PE	1,24,800	767%	51.2
SUNPHARMA	540	PE	2,35,200	630%	23.3
GAIL	110	PE	6,46,600	563%	5.3
SAIL	51	PE	1,14,000	500%	3.5
BHEL	34	PE	3,36,000	433%	2.4
MOTHERSUMI	160	PE	1,05,000	400%	10.3
CANBK	107	PE	1,35,000	350%	5.5
L&TFH	84	PE	1,22,400	350%	4.0

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	14,942	64.1
RELIANCE	2,100	CE	7,203	31.5
HDFC	2,300	CE	6,609	86.9
SUNPHARMA	540	CE	6,124	25.1
SBIN	250	CE	6,051	12.1
ICICIBANK	500	CE	6,038	15.5
SUNPHARMA	530	CE	5,777	30.3
SUNPHARMA	550	CE	5,505	20.8
RELIANCE	1,950	CE	5,256	86.0
BHARTIARTL	500	CE	5,164	13.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	4,817	49.4
RELIANCE	1,800	PE	3,463	21.2
ICICIBANK	480	PE	2,346	16.7
RELIANCE	1,950	PE	2,267	72.1
SBIN	240	PE	2,103	8.0
RELIANCE	1,700	PE	2,047	8.9
MARUTI	7,000	PE	1,989	189.7
HDFC	2,200	PE	1,938	33.7
RELIANCE	1,850	PE	1,913	32.8
SUNPHARMA	500	PE	1,812	8.5

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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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