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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	13,162	1,16,50,425	72,80,350	49.45	1.50	<b>12640</b>
PREVIOUS	13,143	1,18,84,275	58,51,600	34.4	1.47	
% CHANGE	0.14%	-1.97%	24.42%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive but had a volatile trading session.
- Nifty added 4 points to close at 13113.
- OI concentration seen in 13000CE and 12000PE.
- Addition witnessed in 12800PE and Reduction in 13000CE.
- PCR OI stands at 1.50 compared to 1.47 in the previous trading session.
- Nifty to trade with a support of 12640.

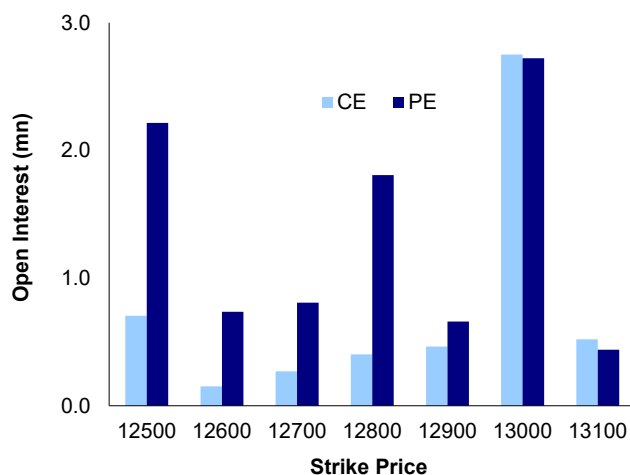
### NIFTY LEVELS

12640	12766	12825	12914	13041	13167
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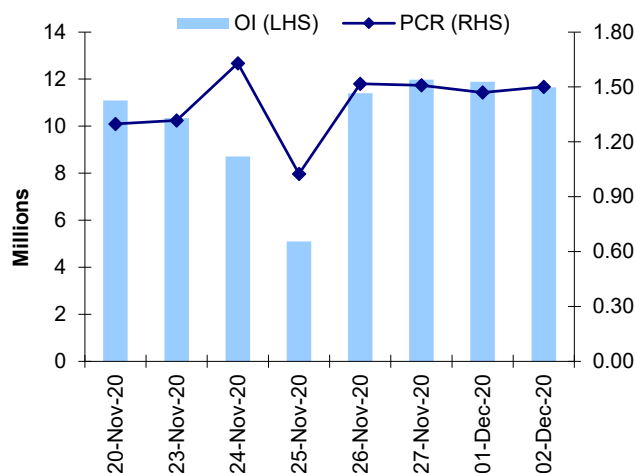
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 453,855Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INFRATEL	35.0%	1,47,56,000	4.1%
HDFCLIFE	22.2%	1,69,14,700	-0.8%
NATIONALUM	20.8%	4,48,80,000	4.4%
CANBK	18.2%	2,73,27,800	-3.8%
SUNTV	17.8%	70,74,000	-3.0%
TATACHEM	17.1%	44,34,000	5.5%
AMARAJABAT	11.7%	14,47,000	-0.7%
SAIL	9.1%	7,32,26,000	3.5%
M&MFIN	8.3%	1,95,41,412	-1.3%
BATAINDIA	7.6%	11,20,350	-0.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GAIL	-19.4%	2,11,36,500	5.4%
BANKBARODA	-9.2%	5,31,87,200	0.7%
LICHSGFIN	-8.1%	1,55,78,000	1.1%
PAGEIND	-6.4%	81,450	0.7%
ICICIPRULI	-6.1%	61,56,000	2.2%
BOSCHLTD	-5.8%	2,60,100	0.3%
FEDERALBNK	-5.6%	10,73,10,500	-0.8%
MUTHOOTFIN	-5.6%	57,39,750	0.2%
PNB	-5.3%	6,62,10,000	-1.5%
ASHOKLEY	-5.0%	3,30,93,000	0.8%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,02,40,168	1,99,455	1,958
TATAMOTORS	8,81,07,889	1,62,429	184
TATASTEEL	2,49,97,085	1,49,937	604
SBIN	5,67,23,083	1,40,529	247
KOTAKBANK	74,58,011	1,36,789	1,814
HDFCBANK	89,46,075	1,26,160	1,407
AXISBANK	1,90,70,722	1,15,734	608
GAIL	9,75,00,422	1,13,482	117
ICICIBANK	2,12,44,707	1,01,706	480

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
IOC	90	CE	3.3	89	94,44,900
GAIL	120	CE	4.3	116	36,72,200
BPCL	400	CE	13.8	386	27,90,000
RELIANCE	2,000	CE	63.2	1,969	47,29,325
GAIL	130	CE	1.8	116	26,47,400
ONGC	90	CE	2.6	85	58,05,800
BANKBARODA	60	CE	1.4	54	62,40,200
SBIN	250	CE	11.1	248	102,21,000
ITC	200	CE	5.5	197	100,83,200
NTPC	95	CE	4.1	95	62,81,400

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
GAIL	110	PE	3.5	116	12,87,100
SBIN	200	PE	0.9	248	55,08,000
SBIN	220	PE	2.6	248	46,95,000
ASIANPAINT	2,100	PE	12.0	2,319	2,21,400
TATASTEEL	500	PE	2.9	606	17,68,000
TATASTEEL	550	PE	9.3	606	16,88,100
RELIANCE	1,800	PE	18.5	1,969	15,27,120
TCS	2,600	PE	20.5	2,764	2,48,400
SBIN	240	PE	8.0	248	35,49,000
RELIANCE	1,900	PE	45.1	1,969	14,07,940

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IOC	93	CE	1,59,600	2700%	2.3
INFRATEL	265	CE	1,00,800	1100%	4.2
IOC	94	CE	1,53,900	575%	2.0
NMDC	107	CE	3,55,100	563%	3.0
INFRATEL	215	CE	2,94,000	518%	20.8
BHEL	41	CE	2,10,000	400%	0.6
IOC	92	CE	7,86,600	393%	2.7
ICICIPRULI	490	CE	2,07,000	376%	11.1
TATAPOWER	72	CE	31,45,500	357%	2.0
PEL	1,450	CE	2,31,550	353%	78.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MOTHERSUMI	132	PE	3,43,000	4800%	1.2
SAIL	52	PE	4,56,000	2300%	3.2
NATIONALUM	41	PE	3,23,000	1800%	2.0
ADANIANT	430	PE	1,06,000	1667%	17.0
NMDC	105	PE	2,07,700	1450%	5.2
GAIL	115	PE	6,03,900	1314%	5.7
JINDALSTEL	260	PE	5,35,000	1238%	14.4
CANBK	87	PE	4,40,000	1000%	0.9
ADANI PORTS	430	PE	1,02,500	720%	15.6
INFRATEL	215	PE	2,57,600	608%	9.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	2,800	CE	9,111	62.2
RELIANCE	2,000	CE	8,892	63.2
IOC	90	CE	6,953	3.3
TATASTEEL	600	CE	6,768	32.1
ASIANPAINT	2,300	CE	6,706	78.2
INFY	1,140	CE	6,673	41.4
SBIN	250	CE	6,664	11.1
ITC	200	CE	6,120	5.5
RELIANCE	2,100	CE	5,746	30.3
ICICIBANK	500	CE	5,604	13.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	4,124	45.1
KOTAKBANK	1,800	PE	3,441	61.5
HDFCBANK	1,400	PE	2,880	34.8
SBIN	240	PE	2,874	8.0
RELIANCE	1,800	PE	2,808	18.5
TATASTEEL	570	PE	2,803	14.4
ICICIBANK	470	PE	2,634	13.8
AXISBANK	600	PE	2,633	22.5
TATASTEEL	600	PE	2,539	26.1
MARUTI	7,000	PE	2,405	146.4

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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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