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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	13,312	1,25,31,525	60,07,450	-17946.4	1.55	<b>12850</b>
PREVIOUS	13,192	1,19,83,725	50,62,000	58.85	1.52	
% CHANGE	0.91%	4.57%	18.68%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and continued to gain in the second half.
- Nifty added 124 points to close at 13258.
- OI concentration seen in 13000CE and 12000PE.
- Addition witnessed in 13300CE and in 13200PE.
- PCR OI stands at 1.55 compared to 1.52 in the previous trading session.
- Nifty to trade with a support of 12850.

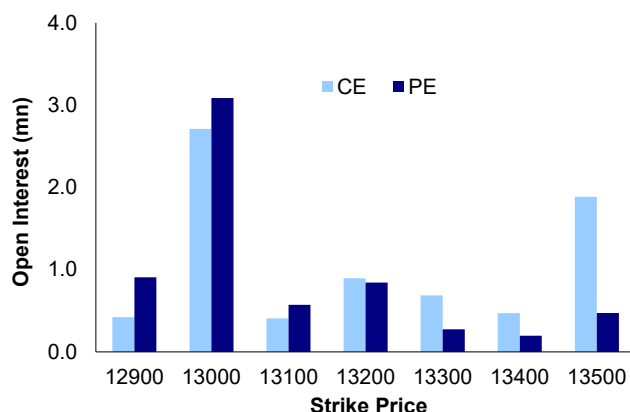
### NIFTY LEVELS

12615	12850	13028	13190	13339	13460
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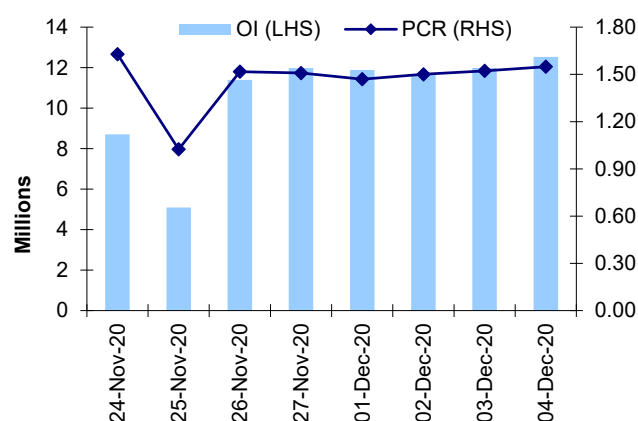
### Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide-open interest is 428,038Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANBK	35.6%	4,32,91,400	1.1%
ACC	25.0%	28,47,000	-3.0%
AMBUJACEM	20.2%	1,77,87,000	-3.3%
TORNTPOWER	15.7%	47,22,000	-0.4%
SUNTV	13.5%	1,02,24,000	0.1%
L&TFH	9.4%	2,89,88,400	-2.3%
AMARAJABAT	8.4%	16,57,000	-0.5%
CONCOR	8.1%	77,44,665	-1.2%
MOTHERSUMI	8.1%	2,64,04,000	1.5%
GMRINFRA	7.7%	5,87,92,500	-2.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LICHSGFIN	-13.6%	1,19,22,000	-2.1%
PFC	-13.1%	2,74,47,400	0.9%
RECLTD	-11.3%	2,06,22,000	0.6%
RBLBANK	-10.9%	1,65,43,700	2.3%
ONGC	-9.9%	4,05,32,800	1.3%
MARUTI	-6.5%	27,66,300	0.8%
BEL	-6.4%	2,68,66,000	0.7%
BATAINDIA	-6.1%	10,49,950	1.6%
IOC	-6.1%	5,08,28,800	0.6%
UPL	-5.6%	2,61,14,400	0.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	7,92,52,024	2,05,409	264
ICICIBANK	3,95,47,014	1,95,733	502
HDFCBANK	1,34,56,161	1,86,606	1,386
MARUTI	23,93,536	1,86,324	7,803
RELIANCE	85,21,388	1,66,058	1,947
BHARTIARTL	3,10,39,563	1,52,750	494
ULTRACEMCO	29,96,248	1,52,518	5,091
TATASTEEL	2,01,53,552	1,25,900	623
AXISBANK	2,00,19,707	1,22,188	615

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	1,800	CE	19.9	1,675	4,97,500
IBULHSGFIN	200	CE	14.6	195	30,31,800
RELIANCE	2,000	CE	56.7	1,956	54,09,055
ONGC	90	CE	4.4	90	60,52,200
BPCL	400	CE	17.6	394	36,95,400
NTPC	100	CE	3.4	99	81,05,400
IOC	90	CE	3.9	91	66,74,700
ONGC	95	CE	2.7	90	49,28,000
ITC	200	CE	5.9	199	104,51,200
TCS	2,800	CE	51.9	2,743	7,07,100

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	7,000	PE	38.9	7,826	1,60,800
TATASTEEL	550	PE	5.1	626	20,53,600
SBIN	240	PE	3.2	264	49,92,000
RELIANCE	1,800	PE	20.4	1,956	18,12,950
SBIN	220	PE	1.2	264	44,76,000
RELIANCE	1,900	PE	48.8	1,956	16,24,080
TATASTEEL	600	PE	16.7	626	16,13,300
SBIN	230	PE	1.8	264	38,22,000
HINDALCO	240	PE	6.1	253	11,61,000
TCS	2,700	PE	53.2	2,743	2,70,300

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NTPC	104	CE	1,42,500	2400%	2.1
TATAPOWER	81	CE	16,74,000	1450%	1.3
TATAPOWER	78	CE	5,53,500	1267%	2.0
BANDHANBNK	440	CE	1,62,000	650%	7.0
AMBUJACEM	255	CE	3,57,000	644%	9.0
SUNTV	490	CE	1,38,000	608%	9.4
VEDL	132	CE	1,73,600	600%	4.6
GLENMARK	550	CE	2,48,400	517%	9.4
TATAPOWER	80	CE	51,43,500	452%	1.5
BHARTIARTL	570	CE	12,79,041	436%	2.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RECLTD	112	PE	3,12,000	5100%	0.7
TATACHEM	460	PE	1,36,000	3300%	11.1
CADILAHC	470	PE	1,05,600	1100%	19.9
HINDALCO	250	PE	5,59,000	1082%	10.0
AMBUJACEM	230	PE	1,05,000	1067%	2.1
HINDALCO	245	PE	3,95,600	820%	7.9
NMDC	110	PE	1,07,200	700%	5.9
IOC	92	PE	2,67,900	571%	4.2
SAIL	55	PE	9,31,000	513%	3.1
ADANIPTS	450	PE	1,17,500	488%	15.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ICICIBANK	500	CE	18,933	22.2
MARUTI	8,000	CE	13,416	191.1
BHARTIARTL	500	CE	10,963	18.8
SBIN	260	CE	10,703	13.7
HINDUNILVR	2,200	CE	9,015	55.4
SBIN	270	CE	8,997	9.1
RELIANCE	2,000	CE	8,135	56.7
INFY	1,140	CE	8,115	37.8
ICICIBANK	520	CE	7,574	13.3
LT	1,200	CE	7,278	23.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	4,895	48.8
ICICIBANK	470	PE	4,886	7.0
SBIN	250	PE	4,607	5.7
MARUTI	7,500	PE	4,523	131.3
ICICIBANK	480	PE	4,484	9.6
RELIANCE	1,800	PE	3,930	20.4
SBIN	240	PE	3,555	3.2
MARUTI	7,000	PE	3,541	38.9
ICICIBANK	490	PE	3,426	13.3
SBIN	260	PE	3,361	9.5

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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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