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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	13,518	1,19,56,650	72,46,300	5.35	1.62	<b>13090</b>
PREVIOUS	13,524	1,16,95,800	60,24,750	46.35	1.64	
% CHANGE	-0.04%	2.23%	20.28%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and had a volatile trading session.
- Nifty added 35 points to close at 13513.
- OI concentration seen in 13000CE and 13000PE.
- Addition witnessed in 13700CE and 13200PE.
- PCR OI stands at 1.62 compared to 1.64 in the previous trading session.
- Nifty to trade with a support of 13090.

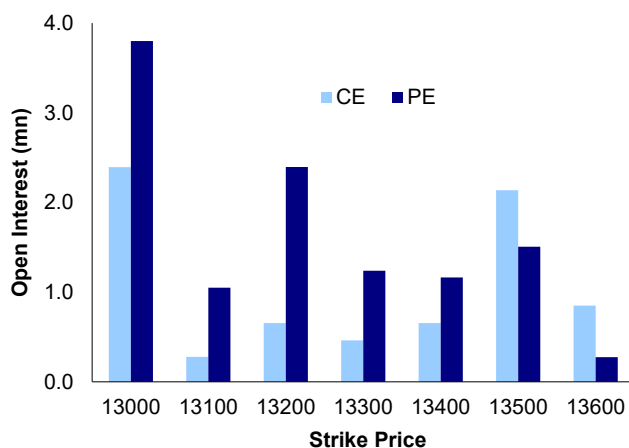
### NIFTY LEVELS

13090	13208	13364	13491	13558	13679
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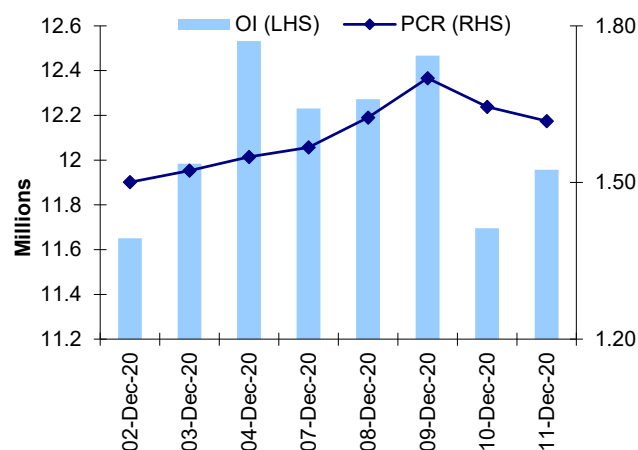
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 474,636Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ONGC	18.3%	5,18,13,300	5.6%
TVSMOTOR	15.5%	59,59,800	-2.8%
NATIONALUM	13.0%	5,33,46,000	2.2%
GAIL	12.8%	2,42,10,900	4.8%
ACC	12.4%	35,53,500	-1.5%
IDEA	10.6%	71,79,90,000	2.5%
SAIL	9.0%	9,01,74,000	3.6%
NMDC	9.0%	3,44,64,800	2.8%
COALINDIA	8.9%	3,29,21,000	2.5%
HEROMOTOCO	7.7%	38,73,600	-0.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ICICIPRULI	-14.1%	43,27,500	0.4%
LICHSGFIN	-11.6%	1,03,76,000	2.0%
PNB	-9.3%	10,93,64,000	5.5%
HDFCLIFE	-9.1%	1,51,43,700	0.8%
BHARATFORG	-8.8%	55,62,000	2.4%
CUMMINSIND	-8.5%	19,06,800	0.0%
COFORGE	-7.9%	4,95,000	0.7%
INFRATEL	-7.4%	1,04,94,400	-0.3%
M&MFIN	-7.2%	1,79,19,520	1.8%
MGL	-7.2%	12,66,000	2.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,24,34,745	2,50,622	2,006
HDFCBANK	1,06,78,192	1,47,667	1,383
ONGC	14,68,21,189	1,44,432	97
SBIN	5,02,55,223	1,37,210	272
ITC	6,03,22,445	1,30,285	216
ICICIBANK	2,53,35,765	1,29,562	515
AXISBANK	1,79,50,692	1,11,249	613
HDFC	45,77,813	1,05,089	2,296
KOTAKBANK	54,66,598	1,04,695	1,920

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	100	CE	3.9	97	96,32,700
IOC	100	CE	2.3	94	86,64,000
COALINDIA	140	CE	4.8	139	54,16,800
BANKBARODA	70	CE	2.7	65	98,23,600
BPCL	400	CE	20.2	398	43,09,200
ACC	1,700	CE	28.2	1,617	5,35,000
TATAMOTORS	200	CE	3.2	179	93,30,900
SUNPHARMA	600	CE	8.6	569	52,97,600
NTPC	100	CE	5.5	103	87,26,700
GAIL	130	CE	4.0	126	31,23,200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	2,400	PE	28.9	2,528	4,30,200
ONGC	90	PE	1.8	97	36,42,100
SBIN	240	PE	1.7	273	54,72,000
SBIN	250	PE	2.9	273	51,69,000
ONGC	85	PE	0.9	97	30,72,300
TATASTEEL	600	PE	14.8	624	22,04,900
BPCL	400	PE	21.7	398	14,58,000
COALINDIA	135	PE	3.3	139	16,20,600
ITC	200	PE	1.3	217	44,70,400
SBIN	230	PE	1.1	273	38,34,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GODREJCP	780	CE	5,36,000	3473%	11.6
ONGC	101	CE	7,85,400	3300%	3.5
ONGC	103	CE	9,24,000	2300%	2.9
ONGC	106	CE	5,46,700	2267%	2.2
RECLTD	155	CE	1,26,000	2000%	0.8
IOC	110	CE	11,51,400	1920%	0.8
ONGC	107	CE	40,57,900	1852%	2.0
MARICO	460	CE	1,26,000	1160%	2.8
GAIL	142	CE	5,79,500	1088%	1.4
SAIL	64	CE	39,71,000	895%	1.4

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## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	23,862	33.7
RELIANCE	2,050	CE	18,021	50.3
RELIANCE	2,000	CE	14,771	71.2
ITC	220	CE	11,498	5.6
RELIANCE	2,200	CE	10,458	14.5
ITC	230	CE	8,767	2.8
ONGC	100	CE	8,527	3.9
ICICIBANK	520	CE	8,469	16.0
UPL	450	CE	7,833	20.6
UPL	500	CE	7,800	7.5

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	8,048	61.9
RELIANCE	1,900	PE	7,298	24.1
UPL	400	PE	6,557	11.9
RELIANCE	1,950	PE	5,483	39.2
RELIANCE	1,800	PE	4,146	8.8
UPL	420	PE	4,051	18.3
UPL	440	PE	3,988	27.5
RELIANCE	1,850	PE	3,898	14.2
SBIN	270	PE	3,858	9.1
ITC	200	PE	3,827	1.3

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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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