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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	13,585	1,17,48,750	56,37,700	17.95	1.64	<b>13090</b>
PREVIOUS	13,572	1,18,38,075	49,60,650	13.6	1.63	
% CHANGE	0.10%	-0.75%	13.65%	-	-	

## OUTLOOK

### Nifty

- Nifty opened negative but gained in the second half to close flat.
- Nifty added 9 points to close at 13567.
- OI concentration seen in 13000CE and 13000PE.
- Addition witnessed in 13900CE and 13000PE.
- PCR OI stands at 1.64 compared to 1.63 in the previous trading session.
- Nifty to trade with a support of 13090.

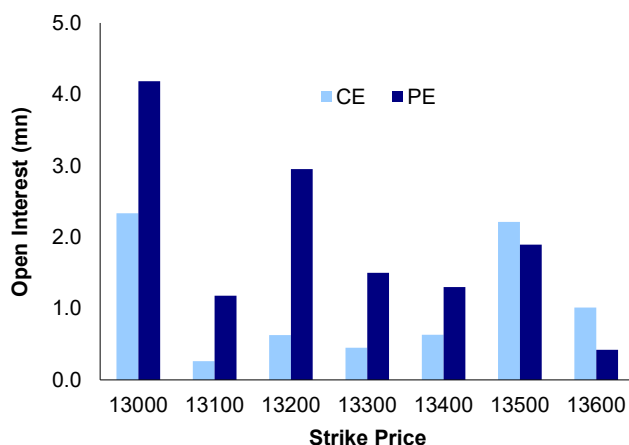
### NIFTY LEVELS

13090	13208	13364	13491	13558	13679
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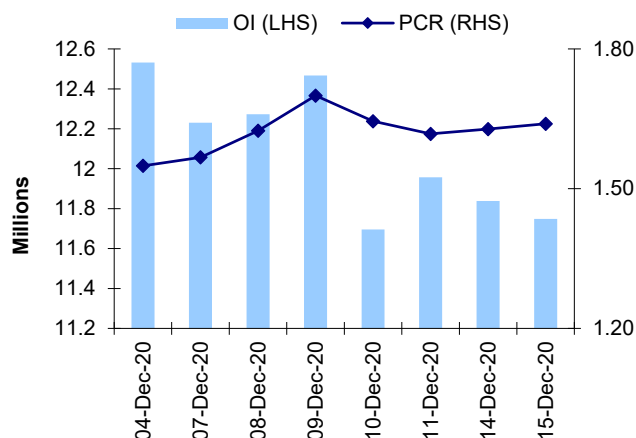
### Stocks

- **Sector:-** FMCG stocks traded negative.
- Market wide-open interest is 528,122Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GMRINFRA	14.8%	7,06,72,500	6.3%
POWERGRID	12.9%	2,40,56,000	-0.8%
IGL	10.9%	67,07,250	-2.5%
SIEMENS	9.9%	16,84,650	-0.5%
CADILAHC	9.7%	72,35,800	-0.6%
NTPC	9.0%	6,71,28,900	1.2%
CHOLAFIN	8.1%	54,50,000	1.5%
ZEEL	7.9%	3,65,40,000	7.7%
BAJAJFINSV	7.5%	9,68,125	4.1%
GAIL	7.2%	2,53,27,200	-0.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANBK	-17.8%	4,46,58,000	-4.2%
TORNTPHARM	-10.5%	9,04,000	1.7%
GODREJPROP	-8.2%	16,24,350	0.1%
SBILIFE	-6.4%	66,58,500	0.7%
M&MFIN	-6.3%	1,60,04,132	2.9%
EICHERMOT	-5.5%	26,37,950	3.1%
PETRONET	-5.4%	1,30,50,000	0.0%
HCLTECH	-5.4%	1,95,13,200	1.5%
VOLTAS	-5.3%	24,28,000	2.6%
DLF	-5.2%	2,97,75,900	0.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	85,61,406	1,68,963	1,974
HDFCBANK	1,07,80,718	1,48,871	1,391
ICICIBANK	2,69,69,145	1,39,439	518
AXISBANK	2,23,11,290	1,35,348	607
HDFC	50,56,502	1,17,912	2,350
ZEEL	4,75,32,503	1,06,727	232
CANBK	8,73,86,007	1,04,650	122
SBIN	3,48,90,948	94,346	271
LT	69,53,407	85,851	1,246

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
IOC	100	CE	2.5	96	108,35,700
ONGC	100	CE	5.0	101	77,53,900
BPCL	400	CE	19.9	400	45,52,200
LUPIN	960	CE	33.9	949	15,52,950
BANKBARODA	70	CE	2.7	67	86,26,400
TCS	2,800	CE	53.4	2,774	9,86,700
TATAMOTORS	200	CE	2.7	180	97,29,900
SUNPHARMA	600	CE	8.2	573	52,45,800
COALINDIA	150	CE	2.9	144	45,39,900
WIPRO	360	CE	6.6	354	44,12,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	2,400	PE	21.8	2,538	5,62,800
TATASTEEL	600	PE	8.9	637	29,15,500
SBIN	240	PE	1.3	272	57,15,000
COALINDIA	140	PE	3.2	144	22,49,600
SBIN	250	PE	2.2	272	53,31,000
TATAMOTORS	170	PE	4.1	180	37,67,700
TCS	2,700	PE	30.7	2,774	3,52,800
SBIN	260	PE	4.3	272	41,58,000
TCS	2,600	PE	11.2	2,774	3,34,200
RELIANCE	1,900	PE	27.2	1,977	18,43,755

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GMRINFRA	33	CE	16,87,500	971%	0.5
ZEEL	255	CE	1,59,000	563%	4.8
L&TFH	102	CE	1,42,800	320%	2.0
VOLTAS	880	CE	2,18,000	289%	9.5
JINDALSTEL	240	CE	8,05,000	198%	37.0
ZEEL	245	CE	2,97,000	191%	7.3
L&TFH	98	CE	1,76,800	160%	3.2
CIPLA	810	CE	5,23,900	155%	14.8
ADANI PORTS	510	CE	5,20,000	119%	6.9
HAVELLS	870	CE	1,74,000	110%	24.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ZEEL	225	PE	4,32,000	1957%	8.7
GMRINFRA	29	PE	2,70,000	1100%	1.7
ZEEL	230	PE	3,42,000	1040%	11.0
BAJFINANCE	5,000	PE	1,73,750	526%	118.6
L&TFH	95	PE	1,76,800	333%	5.1
ZEEL	220	PE	7,08,000	314%	6.9
L&TFH	93	PE	1,97,200	222%	4.2
HAVELLS	830	PE	1,23,000	215%	12.6
BAJFINANCE	4,900	PE	2,18,250	204%	85.2
SAIL	57	PE	20,52,000	200%	2.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,400	CE	14,463	29.9
RELIANCE	2,000	CE	13,078	50.2
BAJFINANCE	5,200	CE	12,184	159.0
RELIANCE	2,100	CE	11,436	19.9
BAJFINANCE	5,000	CE	10,610	264.0
BAJFINANCE	5,500	CE	8,528	62.1
BAJFINANCE	5,100	CE	8,330	206.9
ZEEL	220	CE	8,307	19.4
BAJFINANCE	5,300	CE	7,724	117.2
HDFC	2,350	CE	7,519	60.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	600	PE	6,200	8.9
RELIANCE	1,950	PE	5,225	45.5
RELIANCE	1,900	PE	5,110	27.2
BAJFINANCE	4,800	PE	4,547	58.7
BAJFINANCE	4,900	PE	3,743	85.2
AXISBANK	600	PE	3,456	17.2
SBIN	270	PE	3,413	8.2
BAJFINANCE	5,000	PE	3,328	118.6
BAJFINANCE	4,600	PE	3,316	28.4
RELIANCE	1,800	PE	3,283	8.7

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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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