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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	13,330	1,12,32,000	1,34,39,900	1.75	1.41	<b>13208</b>
PREVIOUS	13,774	1,28,78,475	60,42,150	14.05	1.66	
% CHANGE	-3.23%	-12.78%	122.44%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat but stooped lower in the second half.
- Nifty lost 432 points to close at 13328.
- OI concentration seen in 14000CE and 13000PE
- Addition witnessed in 13800CE and Reduction in 13200PE.
- PCR OI stands at 1.41 compared to 1.66 in the previous trading session.
- Nifty to trade with a support of 13208.

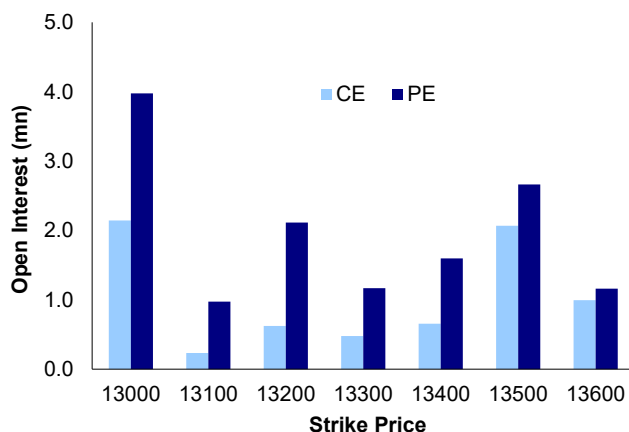
### NIFTY LEVELS

13208	13364	13491	13558	13679	13841
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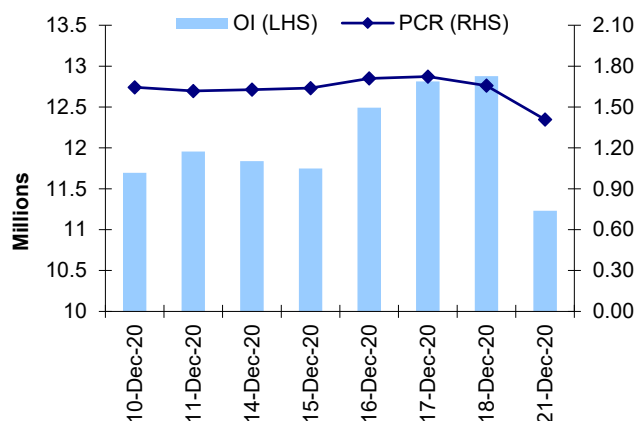
### Stocks

- **Sector:-** All sectors traded negative.
- Market wide-open interest is 521,146Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMBUJACEM	7.6%	1,97,25,000	-6.2%
INDIGO	6.7%	33,86,000	-8.7%
ACC	6.6%	32,26,000	-4.7%
PVR	6.1%	15,97,882	-6.8%
IDFCFIRSTB	6.1%	16,66,11,000	-7.3%
COLPAL	6.0%	27,34,200	-3.7%
RBLBANK	5.9%	1,72,82,000	-9.3%
TATAMOTORS	5.9%	6,89,41,500	-8.9%
LT	5.7%	1,69,24,850	-3.6%
DIVISLAB	4.5%	29,62,200	-5.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
M&MFIN	-28.7%	95,50,620	-6.0%
COFORGE	-25.5%	4,54,500	-6.5%
MINDTREE	-21.1%	12,29,600	-3.3%
MFSL	-16.7%	72,24,100	-0.8%
SAIL	-15.0%	9,42,21,000	-4.2%
CUMMINSIND	-15.0%	18,50,400	-5.9%
GODREJCP	-12.6%	56,88,000	-2.3%
CHOLAFIN	-12.1%	41,60,000	-5.4%
INDUSTOWER	-11.0%	91,50,400	0.8%
BEL	-10.4%	3,15,55,200	-7.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	2,03,68,545	4,02,649	1,940
LT	2,11,53,346	2,70,606	1,235
HDFCBANK	1,18,80,912	1,66,601	1,373
ICICIBANK	2,91,57,759	1,46,579	495
SBIN	5,51,60,758	1,43,589	255
TATAMOTORS	7,55,82,907	1,29,143	165
TATASTEEL	1,90,76,654	1,16,109	596
CIPLA	1,44,65,355	1,15,677	779
AXISBANK	1,85,80,262	1,10,356	583

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AMBUJACEM	260	CE	1.2	236	45,00,000
WIPRO	400	CE	0.5	355	65,95,200
GAIL	130	CE	1.0	115	46,54,300
IOC	100	CE	0.4	87	89,66,100
SBIN	300	CE	0.8	255	147,30,000
ONGC	100	CE	1.0	90	86,39,400
BPCL	400	CE	4.1	367	50,61,600
BANKBARODA	70	CE	0.5	59	83,64,000
TATAMOTORS	200	CE	0.8	165	118,21,800
ITC	220	CE	1.3	204	131,93,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	130	PE	2.1	133	27,26,900
ASIANPAINT	2,400	PE	11.7	2,561	4,56,000
ONGC	90	PE	3.5	90	32,41,700
BPCL	360	PE	9.4	367	18,79,200
TATAMOTORS	160	PE	5.3	165	43,60,500
ACC	1,500	PE	18.9	1,570	2,09,500
SBIN	250	PE	5.7	255	47,73,000
TCS	2,700	PE	13.9	2,824	3,35,400
SBIN	240	PE	3.0	255	44,85,000
RELIANCE	1,900	PE	36.5	1,940	18,96,275

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMBUJACEM	240	CE	4,32,000	7100%	5.2
TATAMOTORS	165	CE	6,78,300	526%	7.0
ONGC	98	CE	10,16,400	326%	1.3
PFC	117	CE	6,07,600	308%	1.6
AMBUJACEM	245	CE	6,09,000	298%	3.4
ONGC	94	CE	6,39,100	232%	2.1
M&M	710	CE	1,89,000	221%	11.9
TATAMOTORS	170	CE	23,76,900	214%	4.8
TATAPOWER	72	CE	17,55,000	210%	1.5
ONGC	96	CE	9,00,900	200%	1.6

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CADILAHC	490	PE	2,55,200	673%	42.3
M&M	640	PE	1,86,200	375%	8.3
FEDERALBNK	52	PE	1,19,000	180%	0.3
PFC	105	PE	15,12,800	122%	2.2
INDIGO	1,400	PE	1,44,500	90%	34.5
AMBUJACEM	225	PE	1,89,000	85%	3.0
TATAMOTORS	135	PE	3,53,400	77%	0.8
TATAMOTORS	145	PE	9,57,600	77%	1.4
BIOCON	470	PE	1,31,100	73%	25.0
INFY	1,200	PE	4,83,000	72%	38.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,050	CE	47,546	19.0
RELIANCE	2,000	CE	37,881	30.4
RELIANCE	2,100	CE	33,598	11.4
LT	1,300	CE	21,291	14.8
INFY	1,200	CE	17,718	16.4
LT	1,340	CE	17,517	8.6
LT	1,320	CE	14,173	10.8
SUNPHARMA	600	CE	11,514	3.9
RELIANCE	2,150	CE	11,414	7.2
RELIANCE	2,200	CE	10,945	5.1

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	14,845	36.5
RELIANCE	1,950	PE	12,037	57.8
RELIANCE	2,000	PE	10,514	89.4
KOTAKBANK	1,900	PE	9,101	35.2
RELIANCE	1,800	PE	8,408	15.0
SBIN	250	PE	8,281	5.7
RELIANCE	1,850	PE	8,174	23.0
BAJFINANCE	5,000	PE	7,609	123.4
HDFC	2,400	PE	7,046	50.5
LT	1,260	PE	6,765	49.9

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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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