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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	15,777	94,19,800	72,49,900	14.25	1.28	<b>15500</b>
PREVIOUS	15,806	88,24,200	65,04,000	28.35	1.17	
% CHANGE	-0.18%	6.75%	11.47%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a positive note and remained range bound through the day. .
- Nifty lost 15 points at 15763.
- OI concentration seen in 15800CE and 15000PE
- Activity witnessed in 15800 strike.
- PCR OI stands at 1.28 compared to 1.17 in the previous trading session.
- Nifty to trade with a support of 15500.

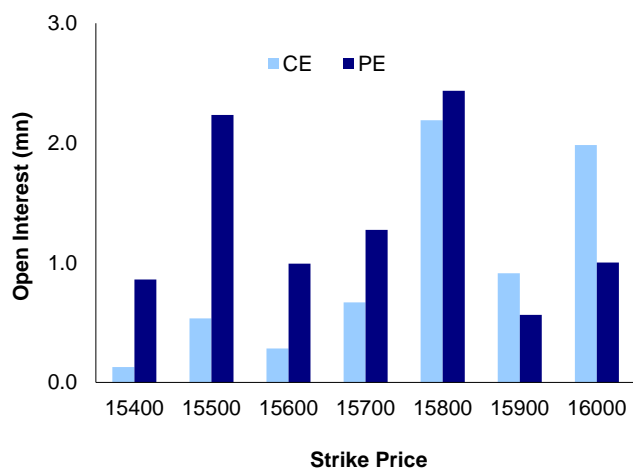
### NIFTY LEVELS

15344    15500    15631    15776    15930    16059

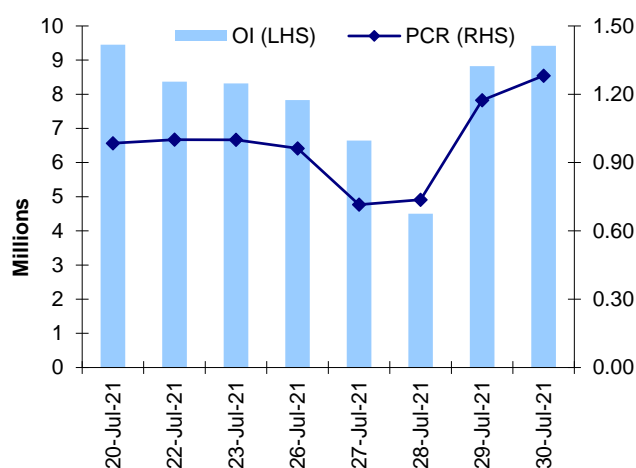
### Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide-open interest is 600,815Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SRF	43.8%	6,34,875	9.2%
ABFRL	43.7%	1,13,28,200	-1.3%
METROPOLIS	27.5%	3,56,000	-7.3%
LALPATHLAB	26.1%	5,12,500	-4.4%
SUNTV	22.6%	1,52,23,500	6.3%
INDHOTEL	21.4%	75,27,000	-2.0%
COROMANDEL	18.1%	14,90,625	6.2%
MOTHERSUMI	17.6%	2,84,16,500	-1.7%
NTPC	16.8%	6,53,33,400	1.2%
DABUR	15.6%	98,95,000	2.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MGL	-18.5%	19,60,800	5.3%
RAMCOCEM	-12.1%	14,99,400	2.5%
ESCORTS	-8.2%	43,16,400	4.2%
MINDTREE	-6.9%	20,43,200	2.5%
LTTS	-5.4%	4,31,400	0.6%
COFORGE	-5.1%	5,25,000	-1.7%
BAJFINANCE	-5.1%	41,97,625	-2.7%
UBL	-4.8%	14,31,500	0.7%
POWERGRID	-4.3%	2,54,06,412	2.2%
M&MFIN	-4.2%	4,16,36,000	1.8%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SUNPHARMA	3,58,93,710	2,69,879	774
TECHM	2,04,25,030	2,47,877	1,210
TATASTEEL	1,40,49,265	2,03,943	1,434
SBIN	3,51,96,813	1,52,968	432
SAIL	8,37,58,559	1,19,896	142
RELIANCE	52,38,304	1,07,334	2,035
ASHOKLEY	7,83,28,764	1,04,851	133
HDFC	41,28,459	1,00,766	2,441
ICICIBANK	1,45,36,250	99,135	683

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	5,000	CE	61	4,731	6,94,250
ITC	220	CE	1.4	206	233,66,400
POWERGRID	180	CE	1.5	171	33,65,123
COALINDIA	150	CE	2	144	64,47,000
ONGC	115	CE	4.25	115	62,13,900
IOC	110	CE	1.05	102	84,95,500
ITC	210	CE	3.1	206	198,27,200
ASIANPAINT	3,200	CE	17.4	2,972	4,92,000
MARUTI	7,500	CE	40.95	6,965	2,98,200
BAJAJ-AUTO	4,000	CE	41.7	3,847	1,88,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,700	PE	35.8	2,777	3,11,700
ZEEL	200	PE	6.7	203	40,14,000
TCS	3,200	PE	68.2	3,182	6,34,800
ITC	200	PE	2.0	206	90,36,800
MARUTI	7,000	PE	196.6	6,965	1,54,400
TATAPOWER	120	PE	2.8	125	68,78,250
CIPLA	900	PE	22.3	916	7,36,450
DRREDDY	4,500	PE	68.8	4,731	1,92,625
HINDUNILVR	2,300	PE	20.5	2,343	3,84,300
SBIN	400	PE	4.4	432	46,50,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TECHM	1,360	CE	3,98,400	66300%	4.4
SUNTV	620	CE	2,20,500	14600%	10.8
SUNTV	590	CE	1,80,000	11900%	20.1
SUNPHARMA	820	CE	9,78,600	11550%	12.4
SUNTV	650	CE	3,42,000	11300%	5.7
SUNPHARMA	810	CE	2,73,000	9650%	14.8
SUNPHARMA	790	CE	4,99,800	8825%	21.6
ASHOKLEY	157	CE	3,73,500	8200%	0.8
TECHM	1,320	CE	2,26,200	7440%	6.9
SUNPHARMA	840	CE	14,04,200	6169%	8.6

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNPHARMA	740	PE	5,26,400	12433%	13.9
TECHM	1,200	PE	4,94,400	11671%	28.1
SUNPHARMA	730	PE	4,48,000	10567%	11.1
BHEL	53	PE	6,30,000	5900%	1.5
ASHOKLEY	135	PE	8,64,000	4700%	6.6
TECHM	1,180	PE	2,32,800	4211%	20.1
TECHM	1,220	PE	1,54,800	4200%	37.8
IOC	96	PE	2,60,000	3900%	1.1
MARICO	540	PE	1,50,000	3650%	11.7
BPCL	435	PE	1,22,400	3300%	6.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TECHM	1,200	CE	24,687	39.8
SUNPHARMA	800	CE	23,912	18.0
SUNPHARMA	750	CE	17,030	39.8
TECHM	1,240	CE	16,462	21.2
TECHM	1,220	CE	15,288	29.9
TECHM	1,300	CE	13,697	8.7
RELIANCE	2,100	CE	13,497	25.6
SUNPHARMA	760	CE	12,639	34.1
SUNPHARMA	740	CE	12,621	45.7
SUNPHARMA	780	CE	12,274	25.4

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TECHM	1,200	PE	8,505	28.1
SBIN	430	PE	8,081	14.9
SUNPHARMA	700	PE	6,506	5.8
RELIANCE	2,000	PE	6,188	26.6
SBIN	420	PE	5,408	10.2
TECHM	1,100	PE	5,231	6.9
SBIN	400	PE	5,217	4.4
TATASTEEL	1,400	PE	4,875	43.5
TECHM	1,140	PE	4,488	10.4
TECHM	1,120	PE	4,172	8.5

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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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