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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	14,821	1,01,21,475	79,44,650	31.55	1.59	14190
PREVIOUS	14,696	96,69,000	1,09,97,050	49	1.55	
% CHANGE	0.85%	4.68%	-27.76%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained in the second half.
- Nifty added 142 points to close at 14789.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14500PE and Reduction in 15000CE.
- PCR OI stands at 1.59 compared to 1.55 in the previous trading session.
- Nifty to trade with a support of 14190.

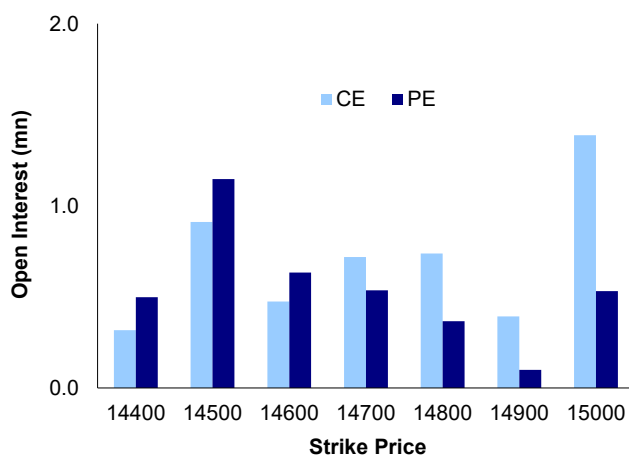
NIFTY LEVELS

14190	14316	14488	14578	14767	14919
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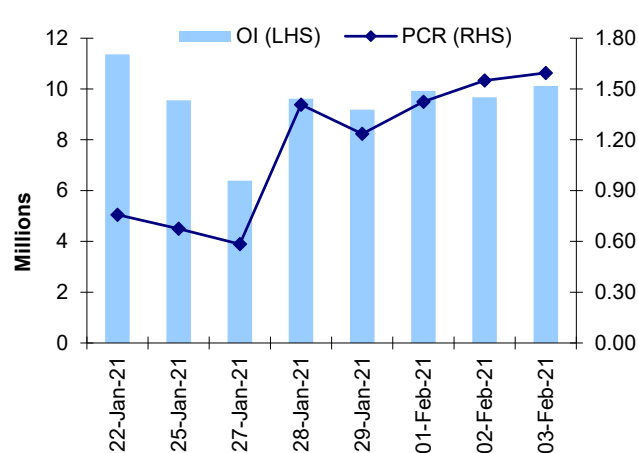
Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide-open interest is 432,479Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RAMCOCEM	40.3%	17,70,550	-1.9%
VOLTAS	25.3%	25,00,000	1.7%
INDUSTOWER	24.8%	1,29,50,000	0.3%
AARTIIND	22.8%	6,29,000	0.6%
GODREJPROP	22.2%	19,53,250	-0.8%
PNB	21.1%	23,39,04,000	5.9%
BHEL	15.3%	12,10,23,000	2.1%
IOC	14.7%	5,41,71,000	3.1%
RECLTD	14.4%	1,34,88,000	3.3%
BATAINDIA	14.2%	11,82,500	1.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POWERGRID	-13.4%	1,04,08,000	6.3%
RBLBANK	-12.1%	1,69,62,100	5.8%
M&MFIN	-10.6%	1,33,44,000	7.0%
CUMMINSIND	-9.3%	13,40,400	0.5%
NATIONALUM	-7.8%	5,23,43,000	0.9%
COALINDIA	-7.6%	3,46,96,200	4.6%
APOLLOTYRE	-7.2%	1,68,70,000	0.0%
SUNPHARMA	-6.9%	4,37,47,200	3.2%
ASHOKLEY	-6.0%	3,59,55,000	1.6%
PEL	-5.4%	41,69,000	1.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	22,41,90,114	7,49,545	331
RELIANCE	1,39,84,228	2,70,157	1,931
SBIN	6,64,20,168	2,21,909	336
BHARTIARTL	3,00,76,561	1,84,463	609
AXISBANK	2,35,41,361	1,71,746	734
ICICIBANK	2,71,55,908	1,68,634	622
DRREDDY	34,45,405	1,60,932	4,650
HDFCBANK	1,01,18,627	1,58,455	1,575
SUNPHARMA	2,37,88,455	1,50,965	629

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	2.1	137	1,7,72,600
ONGC	100	CE	2.9	94	110,95,700
NTPC	100	CE	2.8	95	144,72,300
BANKBARODA	80	CE	4.2	77	120,04,200
IOC	110	CE	1.9	103	76,89,500
MARUTI	8,000	CE	149.2	7,609	3,34,600
ITC	220	CE	8.0	218	150,97,600
POWERGRID	210	CE	5.6	206	13,92,000
COALINDIA	140	CE	4.5	137	40,90,800
HINDUNILVR	2,300	CE	41.7	2,244	8,91,900

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	130	PE	2.7	137	25,91,400
TATAMOTORS	300	PE	11.0	332	50,44,500
SBIN	300	PE	4.9	338	57,48,000
HINDUNILVR	2,200	PE	40.1	2,244	4,60,500
SBIN	280	PE	2.3	338	47,64,000
ITC	200	PE	2.0	218	57,37,600
INDUSINDBK	900	PE	14.6	1,053	12,95,100
AXISBANK	700	PE	14.3	735	21,21,600
ITC	210	PE	4.9	218	49,60,000
RELIANCE	1,900	PE	54.7	1,935	13,16,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
POWERGRID	225	CE	4,36,000	3533%	2.1
POWERGRID	240	CE	2,64,000	3200%	0.9
EXIDEIND	245	CE	1,00,800	2700%	1.2
POWERGRID	215	CE	8,08,000	1920%	4.1
NTPC	98	CE	15,10,500	1793%	3.3
INDUSINDBK	1,180	CE	4,89,600	1332%	24.3
BEL	147	CE	1,06,400	1300%	4.4
SIEMENS	1,900	CE	2,51,900	854%	45.7
HINDALCO	310	CE	1,11,800	767%	1.2
RBLBANK	265	CE	1,68,200	729%	13.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDUSINDBK	1,060	PE	1,73,700	9550%	66.7
INDUSINDBK	1,020	PE	1,40,400	3800%	47.0
POWERGRID	200	PE	7,00,000	3400%	4.5
INDUSINDBK	1,040	PE	1,52,100	3280%	56.3
SUNPHARMA	640	PE	1,26,000	2900%	32.2
POWERGRID	205	PE	2,40,000	1900%	6.8
SUNPHARMA	630	PE	2,04,400	1725%	25.7
PFC	125	PE	1,67,400	1250%	5.3
SBIN	345	PE	1,56,000	1200%	22.0
TATAPOWER	86	PE	2,83,500	950%	6.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	33,493	47.0
RELIANCE	2,100	CE	18,461	23.0
RELIANCE	1,950	CE	14,024	66.3
INDUSINDBK	1,100	CE	13,495	45.1
RELIANCE	2,200	CE	12,333	12.3
RELIANCE	1,900	CE	10,442	90.3
PNB	40	CE	10,367	2.7
BHARTIARTL	620	CE	9,365	26.5
TATAMOTORS	360	CE	8,796	14.8
RELIANCE	2,050	CE	8,647	32.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	9,711	54.7
RELIANCE	1,800	PE	7,858	23.2
ICICIBANK	600	PE	4,469	11.3
SBIN	300	PE	4,270	4.9
RELIANCE	1,850	PE	4,135	36.4
RELIANCE	1,700	PE	4,063	9.6
HDFCBANK	1,500	PE	3,966	17.1
INDUSINDBK	1,000	PE	3,646	39.0
TATAMOTORS	300	PE	3,623	11.0
SBIN	330	PE	3,581	14.1

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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