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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	14,679	1,08,64,575	69,08,850	62.1	1.52	14444
PREVIOUS	14,549	1,09,73,775	76,19,500	53.3	1.51	
% CHANGE	0.89%	-1.00%	-9.33%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and traded with a positive bias through the day.
- Nifty added 121 points to close at 14617.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14600PE and Reduction in 14500CE.
- PCR OI stands at 1.52 compared to 1.51 in the previous trading session.
- Nifty to trade with a support of 14444.

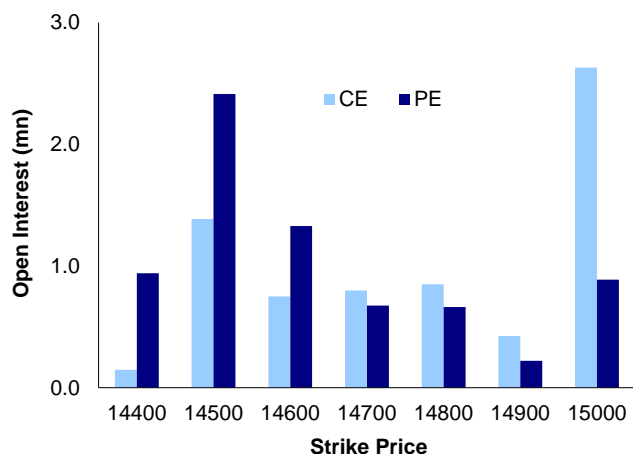
NIFTY LEVELS

14444 14510 14749 14881 14956 15074

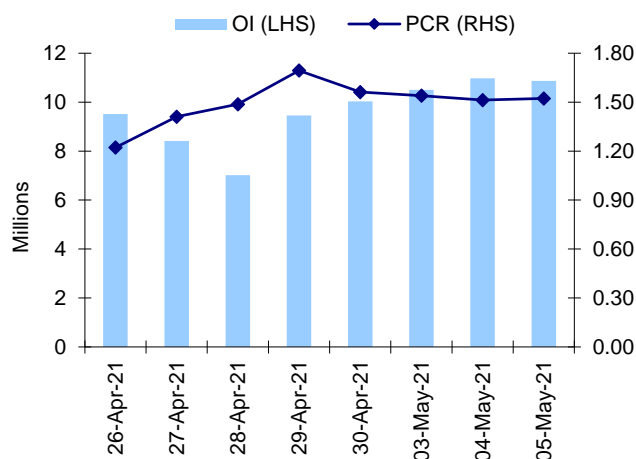
Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide-open interest is 615,590Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
VEDL	34.0%	9,57,12,500	2.2%
AARTIIND	24.9%	7,36,525	4.9%
BANDHANBNK	19.7%	2,02,50,000	-2.0%
M&MFIN	16.9%	2,48,96,000	-1.1%
LUPIN	16.5%	98,06,450	13.5%
SRF	14.7%	5,98,375	1.9%
BHEL	14.2%	13,17,22,500	8.0%
APLLTD	11.8%	12,73,800	-5.0%
BEL	11.6%	3,53,62,800	3.8%
GRANULES	11.6%	68,43,250	5.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SIEMENS	-11.1%	8,54,975	-2.3%
VOLTAS	-10.6%	25,40,000	0.8%
BANKBARODA	-6.8%	11,20,86,000	2.8%
RAMCOCEM	-6.6%	16,17,550	1.3%
RBLBANK	-5.7%	2,75,87,700	1.3%
TCS	-5.4%	67,16,400	1.5%
BATAINDIA	-5.4%	11,33,550	0.2%
AMBUJACEM	-5.2%	1,76,76,000	1.5%
LTI	-4.5%	3,75,150	1.8%
LICHSGFIN	-4.3%	54,24,000	1.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
LUPIN	2,64,66,899	3,07,781	1,201
TATASTEEL	1,92,49,839	2,05,444	1,070
SUNPHARMA	2,52,96,369	1,70,343	683
SBIN	4,08,72,501	1,44,874	355
SAIL	10,48,23,675	1,36,300	130
RELIANCE	57,19,649	1,10,004	1,920
ICICIBANK	1,72,53,943	1,02,979	603
HDFCBANK	72,10,806	1,00,964	1,403
ADANIANT	78,05,805	98,563	1,268

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	115	CE	3.3	112	121,27,500
IOC	95	CE	2.3	93	87,49,000
NTPC	110	CE	1.4	105	97,24,200
ZEEL	200	CE	5.6	184	83,79,000
ITC	210	CE	3.0	202	113,79,200
IOC	100	CE	0.9	93	61,23,000
MARUTI	7,000	CE	72.5	6,624	2,93,800
HDFCBANK	1,500	CE	13.5	1,412	27,04,350
ONGC	120	CE	1.9	112	47,35,500
LUPIN	1,300	CE	25.3	1,209	10,12,350

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LUPIN	1,100	PE	17.6	1,209	5,89,900
MARUTI	6,000	PE	34.1	6,624	1,50,200
TCS	3,000	PE	32.1	3,107	3,55,500
KOTAKBANK	1,700	PE	24.8	1,776	5,39,200
ITC	190	PE	1.5	202	41,28,000
HDFCBANK	1,300	PE	8.8	1,412	10,34,550
RELIANCE	1,900	PE	41.2	1,928	12,29,750
LUPIN	1,000	PE	5.2	1,209	3,90,150
SBIN	350	PE	12.2	358	36,30,000
INFY	1,300	PE	13.1	1,350	11,01,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNPHARMA	790	CE	3,93,400	9267%	4.7
LUPIN	1,260	CE	3,58,700	2713%	36.4
LUPIN	1,250	CE	2,18,450	2470%	39.9
M&MFIN	155	CE	4,40,000	1733%	8.6
TRENT	900	CE	1,85,600	1729%	12.5
LUPIN	1,300	CE	10,12,350	1181%	25.3
ONGC	116	CE	26,71,900	891%	2.9
ONGC	114	CE	39,50,100	633%	3.7
M&MFIN	150	CE	10,76,000	498%	11.5
CADILAHC	670	CE	5,34,600	440%	11.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LUPIN	1,150	PE	1,86,150	7200%	31.4
CADILAHC	590	PE	1,49,600	1600%	22.9
GODREJPROP	1,100	PE	1,43,650	1373%	15.7
LUPIN	1,100	PE	5,89,900	1002%	17.6
GODREJPROP	1,200	PE	1,41,050	393%	43.2
NMDC	170	PE	4,55,600	325%	8.7
VEDL	265	PE	1,61,200	300%	13.8
SUNPHARMA	680	PE	3,17,800	298%	23.4
CADILAHC	600	PE	4,24,600	239%	27.7
NMDC	165	PE	4,08,700	221%	6.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
LUPIN	1,200	CE	18,395	60.8
SUNPHARMA	700	CE	15,750	23.1
RELIANCE	2,000	CE	14,801	29.4
LUPIN	1,300	CE	11,476	25.3
RELIANCE	2,100	CE	10,449	12.1
RELIANCE	1,940	CE	9,611	50.8
TATASTEEL	1,100	CE	8,793	42.8
BAJFINANCE	6,000	CE	8,146	67.6
LUPIN	1,100	CE	7,576	124.8
SUNPHARMA	680	CE	7,494	31.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	7,430	41.2
BAJFINANCE	5,500	PE	6,429	189.5
BAJFINANCE	5,200	PE	5,129	88.0
TATASTEEL	1,000	PE	5,081	22.4
BAJFINANCE	5,400	PE	4,726	146.9
BAJFINANCE	5,000	PE	4,670	50.9
LUPIN	1,100	PE	4,535	17.6
BAJFINANCE	5,600	PE	3,993	236.0
BAJFINANCE	5,300	PE	3,982	113.9
RELIANCE	1,800	PE	3,829	13.8

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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