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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	14,751	1,05,72,675	75,11,150	68.45	1.62	14092
PREVIOUS	14,698	1,07,44,650	1,04,53,600	61.45	1.60	
% CHANGE	0.36%	-1.60%	-28.15%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and had a volatile trading session.
- Nifty added 45 points to close at 14683.
- OI concentration seen in 15000CE and 14000PE
- Activity witnessed in 15000 strike.
- PCR OI stands at 1.62 compared to 1.60 in the previous trading session.
- Nifty to trade with a support of 14092.

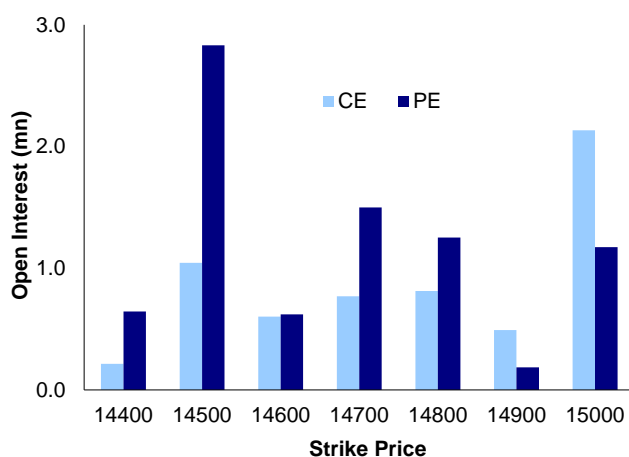
NIFTY LEVELS

14092 14222 14440 14565 14755 14928

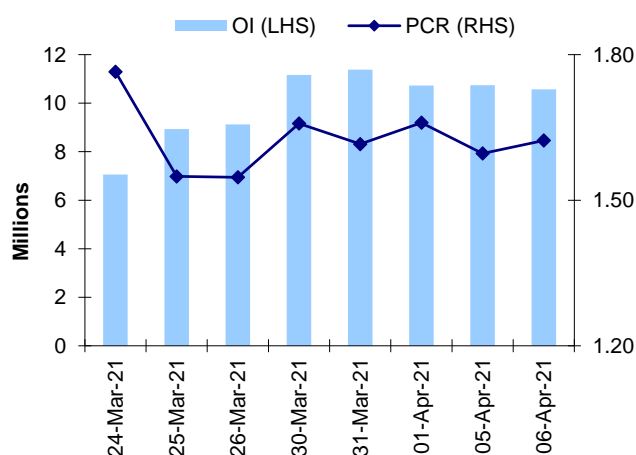
Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide-open interest is 564,112Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAVINFLUOR	39.0%	2,80,800	6.8%
SRF	31.5%	4,83,000	8.1%
DEEPAKNTR	22.3%	10,60,000	2.5%
TRENT	17.2%	12,02,775	-3.5%
MGL	16.7%	15,64,800	-3.6%
LALPATHLAB	16.3%	2,96,500	5.6%
SAIL	12.6%	14,96,44,000	1.6%
UBL	12.6%	12,67,700	-3.5%
GLENMARK	12.5%	69,28,750	6.0%
BHARATFORG	12.4%	56,94,000	1.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ACC	-7.6%	29,21,500	0.7%
RAMCOCEM	-7.3%	15,22,350	3.2%
NAUKRI	-6.7%	12,88,750	1.5%
MUTHOOTFIN	-4.7%	26,52,750	1.7%
LICHSGFIN	-4.7%	61,76,000	0.3%
PETRONET	-4.5%	1,72,65,000	0.3%
IGL	-4.5%	56,82,875	-0.1%
APOLLOHOSP	-4.3%	18,41,500	2.2%
BAJFINANCE	-3.9%	37,76,500	0.6%
SBILIFE	-3.6%	51,54,750	2.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIENT	2,14,96,457	2,58,744	1,225
TATAMOTORS	6,30,31,783	1,94,950	308
TATASTEEL	2,07,78,920	1,80,582	863
SBIN	4,41,47,709	1,55,885	351
JSWSTEEL	2,65,33,367	1,41,314	537
ICICIBANK	2,32,84,697	1,32,574	566
RELIANCE	64,65,241	1,28,335	1,984
SAIL	13,42,89,233	1,22,944	91
HDFCBANK	75,37,867	1,08,882	1,440

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	110	CE	1.7	107	142,78,500
SBIN	400	CE	2.7	353	117,75,000
ITC	220	CE	3.8	214	136,19,200
TATAPOWER	110	CE	3.2	105	140,26,500
ITC	230	CE	1.9	214	110,14,400
ITC	250	CE	0.6	214	105,24,800
ICICIBANK	600	CE	10.3	570	89,43,000
HDFCBANK	1,500	CE	29.8	1,449	27,00,500
HEROMOTOCO	3,000	CE	55.6	2,906	3,67,200
SBIN	370	CE	8.1	353	78,36,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INFY	1,300	PE	10.5	1,420	24,43,200
MARUTI	6,500	PE	95.2	6,797	1,37,800
TATASTEEL	800	PE	12.7	869	22,76,300
RELIANCE	1,900	PE	24.8	1,997	12,64,000
ITC	210	PE	4.2	214	48,44,800
RELIANCE	2,000	PE	63.5	1,997	11,74,250
ITC	200	PE	1.5	214	45,37,600
HDFCBANK	1,400	PE	28.8	1,449	12,35,850
TATAMOTORS	280	PE	4.5	310	36,08,100
SBIN	300	PE	1.7	353	35,31,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACHEM	920	CE	1,24,000	6100%	7.8
VEDL	275	CE	2,04,600	3200%	1.2
TATAPOWER	112	CE	12,28,500	1720%	2.5
SAIL	92	CE	10,83,000	1325%	4.2
GLENMARK	540	CE	1,39,150	1244%	11.5
BEL	165	CE	1,44,400	850%	0.4
SAIL	95	CE	65,55,000	808%	3.2
JINDALSTEL	395	CE	1,35,000	800%	19.2
TRENT	800	CE	2,55,925	702%	10.3
TATACONSUM	730	CE	1,51,200	600%	7.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SAIL	90	PE	47,50,000	8233%	3.6
VEDL	235	PE	3,84,400	6100%	9.9
JSWSTEEL	530	PE	3,21,300	5850%	20.8
ADANIANT	1,200	PE	2,22,000	5450%	56.5
ADANI PORTS	760	PE	7,72,500	5050%	14.3
JINDALSTEL	390	PE	1,80,000	3500%	21.3
ADANIANT	1,180	PE	1,34,000	1575%	47.7
SAIL	85	PE	27,17,000	1330%	1.8
ADANI PORTS	800	PE	8,15,000	1258%	26.2
ADANI PORTS	750	PE	6,55,000	539%	12.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	11,193	61.3
RELIANCE	2,100	CE	10,064	27.5
ADANI PORTS	800	CE	9,948	66.0
ICICIBANK	600	CE	9,547	10.3
TATACONSUM	700	CE	8,848	15.3
ADANI PORTS	890	CE	8,305	26.3
ADANI PORTS	850	CE	7,596	41.2
ASIANPAINT	2,600	CE	6,290	84.4
BHARTIARTL	540	CE	6,044	13.2
BHARTIARTL	550	CE	5,873	9.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	4,833	24.8
RELIANCE	2,000	PE	4,778	63.5
SBIN	350	PE	3,056	13.3
RELIANCE	1,980	PE	2,965	53.8
RELIANCE	1,800	PE	2,844	8.8
RELIANCE	1,960	PE	2,602	44.9
ADANI PORTS	700	PE	2,538	5.1
HDFCBANK	1,400	PE	2,390	28.8
TATASTEEL	800	PE	1,935	12.7
ICICIBANK	560	PE	1,930	17.3

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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