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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	14,592	1,09,67,850	92,42,200	11	1.35	<b>14092</b>
PREVIOUS	14,541	1,09,79,550	84,82,550	37.15	1.41	
% CHANGE	0.35%	-0.11%	8.96%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a positive note and traded in a small range before gaining in the last trading hour.
- Nifty added 76 points to close at 14581.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14900CE and 14500PE.
- PCR OI stands at 1.35 compared to 1.41 in the previous trading session.
- Nifty to trade with a support of 14092.

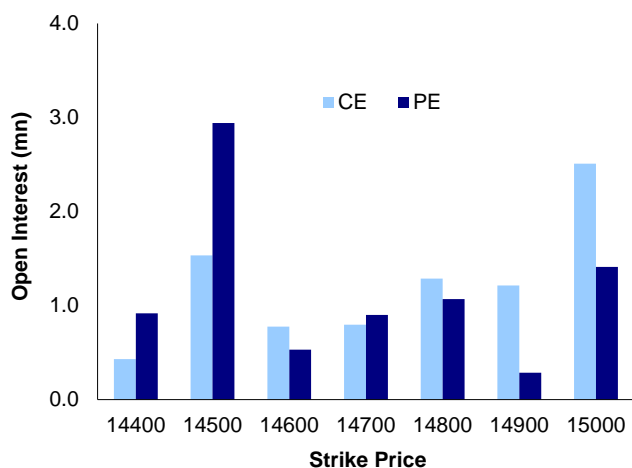
### NIFTY LEVELS

14092    14222    14440    14565    14755    14928

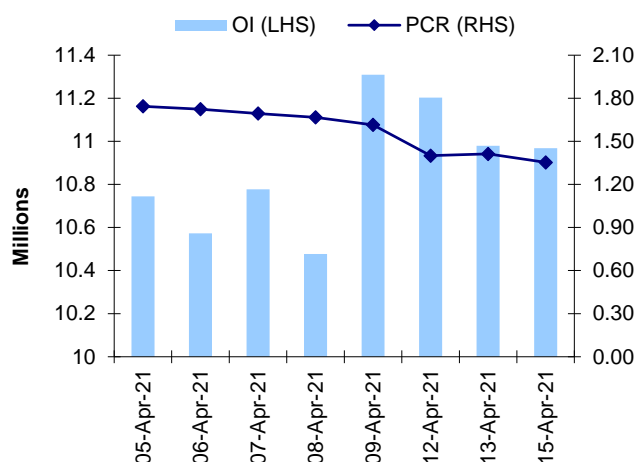
### Stocks

- **Sector:-** Pharma sector traded positive.
- Market wide-open interest is 492,756Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFIZER	17.9%	1,85,500	1.0%
MINDTREE	17.6%	26,42,400	0.7%
WIPRO	17.2%	4,17,40,800	2.8%
SAIL	16.4%	13,94,79,000	2.3%
LALPATHLAB	10.6%	4,83,500	-0.4%
AUROPHARMA	10.0%	98,03,950	0.7%
SRTRANSFIN	9.8%	35,76,000	-0.1%
APOLLOTYRE	9.6%	1,17,85,000	-3.3%
PIIND	7.7%	4,38,250	-2.8%
SRF	7.5%	4,74,000	-0.9%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TCS	-18.9%	70,91,100	3.7%
COFORGE	-9.4%	5,89,125	5.3%
LTI	-8.2%	4,21,950	-1.5%
ONGC	-6.4%	3,72,75,700	3.0%
PIDILITIND	-5.2%	18,71,500	1.4%
HDFCBANK	-4.8%	3,34,76,300	2.1%
IGL	-4.7%	48,19,375	0.5%
PFC	-4.3%	3,41,68,200	-0.5%
M&M	-4.1%	89,65,600	-0.8%
NMDC	-3.6%	4,53,52,300	2.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	1,72,22,492	2,42,880	1,430
TATAMOTORS	7,52,62,749	2,27,195	304
ICICIBANK	3,76,14,884	2,13,431	575
TATASTEEL	2,18,56,357	1,95,660	898
TCS	60,62,760	1,92,077	3,219
SBIN	5,29,92,349	1,81,074	343
RELIANCE	91,02,492	1,75,981	1,944
JSWSTEEL	2,40,06,650	1,50,907	629
CIPLA	1,32,18,002	1,20,567	914

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	110	CE	1.6	105	75,22,900
INFY	1,500	CE	6.0	1,362	56,67,000
TCS	3,300	CE	38.3	3,222	11,94,300
TCS	3,400	CE	18.8	3,222	11,83,200
LUPIN	1,100	CE	16.8	1,052	11,76,400
WIPRO	500	CE	1.4	433	61,44,000
ITC	220	CE	1.5	208	166,17,600
INFY	1,400	CE	19.0	1,362	44,46,000
DRREDDY	5,000	CE	125.1	4,860	4,50,250
COALINDIA	135	CE	1.1	128	54,97,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	400	PE	3.3	433	35,93,600
INFY	1,300	PE	9.7	1,362	26,80,200
TCS	3,000	PE	9.3	3,222	5,67,000
HINDALCO	330	PE	3.5	355	15,65,200
SBIN	300	PE	1.7	344	51,39,000
WIPRO	410	PE	5.0	433	20,12,800
TATAMOTORS	290	PE	7.4	304	44,80,200
TCS	3,100	PE	23.1	3,222	3,35,100
TATAMOTORS	250	PE	1.3	304	44,00,400
CIPLA	900	PE	21.2	915	5,78,500

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	165	CE	3,99,900	12800%	9.1
GLENMARK	620	CE	1,61,000	724%	5.5
IBULHSGFIN	160	CE	2,66,600	353%	12.0
CIPLA	1,070	CE	3,26,300	292%	4.3
INFY	1,360	CE	15,42,600	271%	33.7
GLENMARK	560	CE	3,22,000	246%	15.7
INFY	1,340	CE	6,35,400	237%	43.9
BPCL	405	CE	1,80,000	233%	10.8
GLENMARK	580	CE	3,15,100	219%	10.7
SAIL	97	CE	10,64,000	195%	2.1

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MUTHOOTFIN	1,080	PE	1,16,250	3000%	16.6
IBULHSGFIN	130	PE	3,00,700	547%	1.6
PVR	1,020	PE	1,46,927	533%	35.9
PFC	107	PE	3,03,800	308%	2.0
SAIL	95	PE	6,27,000	267%	4.9
CANBK	137	PE	1,51,200	250%	6.3
SAIL	84	PE	6,65,000	250%	0.8
TORNTPOWER	400	PE	1,08,000	177%	13.9
SAIL	92	PE	4,18,000	144%	3.5
CIPLA	910	PE	1,33,900	140%	26.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,400	CE	28,499	19.0
INFY	1,360	CE	18,654	33.7
TCS	3,200	CE	17,263	76.7
INFY	1,500	CE	14,983	6.0
TCS	3,300	CE	12,077	38.3
RELIANCE	2,000	CE	10,308	26.2
INFY	1,340	CE	9,119	43.9
INFY	1,380	CE	9,094	25.3
INFY	1,440	CE	8,160	10.5
ICICIBANK	580	CE	8,004	14.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,300	PE	12,731	9.7
RELIANCE	1,900	PE	8,212	25.9
INFY	1,340	PE	6,179	21.1
TCS	3,000	PE	5,400	9.3
TCS	3,100	PE	4,820	23.1
ICICIBANK	550	PE	4,695	7.6
INFY	1,320	PE	4,597	14.3
HDFCBANK	1,400	PE	4,589	22.6
MARUTI	6,500	PE	4,336	93.2
SBIN	330	PE	4,303	5.6

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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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