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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	13,488	1,08,92,250	1,14,15,200	21.5	1.39	13208
PREVIOUS	13,330	1,12,32,000	1,34,39,900	1.75	1.29	
% CHANGE	1.18%	-3.02%	-15.06%	-	-	

OUTLOOK

Nifty

- Nifty had a volatile trading session after a positive opening. .
- Nifty added 137 points to close at 13466.
- OI concentration seen in 14000CE and 13000PE
- Addition witnessed in 13400CE and Reduction in 13500PE.
- PCR OI stands at 1.39 compared to 1.29 in the previous trading session.
- Nifty to trade with a support of 13208.

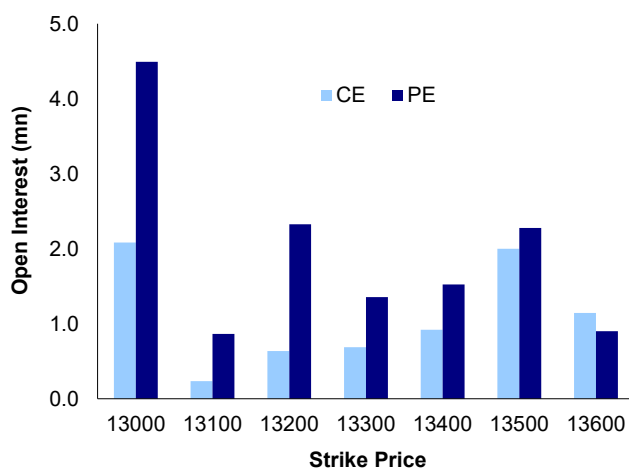
NIFTY LEVELS

13208	13364	13491	13558	13679	13841
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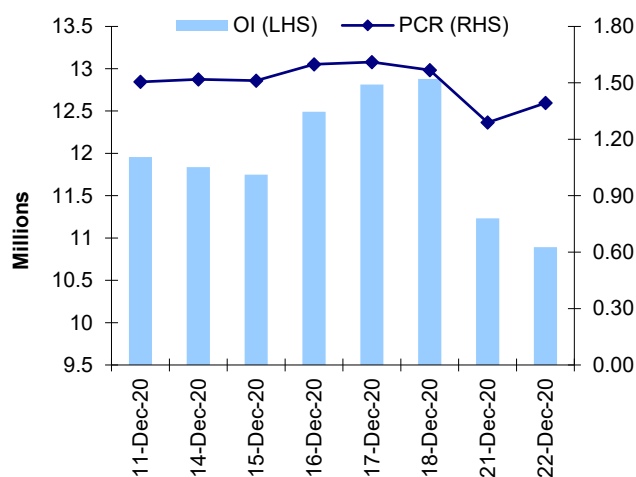
Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide-open interest is 528,042Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFC	27.6%	3,36,59,800	0.8%
PVR	21.8%	19,45,867	-6.0%
MINDTREE	19.3%	14,67,200	6.9%
HAVELLS	17.6%	40,92,000	-0.2%
APOLLOTYRE	17.1%	1,25,95,000	-1.1%
NMDC	13.2%	3,92,01,700	2.0%
ESCORTS	12.5%	36,60,800	-1.5%
SRTRANSFIN	11.8%	50,73,028	-3.0%
RAMCOCEM	10.9%	15,94,600	-0.4%
M&MFIN	10.8%	1,05,78,880	-0.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POWERGRID	-9.1%	2,11,36,000	2.6%
CADILAHC	-7.9%	70,48,800	3.6%
BHARATFORG	-7.1%	49,71,000	-1.2%
ICICIBANK	-6.7%	8,76,76,875	1.2%
GAIL	-6.3%	2,24,35,800	3.3%
HDFCLIFE	-5.9%	1,42,65,900	1.9%
IOC	-5.5%	5,64,31,300	1.0%
FEDERALBNK	-5.4%	9,32,58,000	2.3%
EICHERMOT	-5.4%	23,57,950	2.1%
AMARAJABAT	-5.4%	17,60,000	1.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,29,86,606	2,49,577	1,937
TATAMOTORS	11,00,09,846	1,77,613	165
ICICIBANK	3,23,28,041	1,60,279	500
HDFCBANK	1,14,25,779	1,55,987	1,373
SBIN	5,11,89,571	1,30,123	257
HDFC	48,32,004	1,15,829	2,404
AXISBANK	1,98,96,386	1,15,475	590
TATASTEEL	1,88,46,879	1,12,666	601
BHARTIARTL	2,12,33,811	1,05,796	500

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
GAIL	130	CE	1.1	119	43,24,900
ONGC	100	CE	0.9	91	95,94,200
SBIN	300	CE	0.6	258	135,36,000
BPCL	400	CE	3.5	373	47,07,000
TATAMOTORS	200	CE	0.5	165	111,32,100
ITC	220	CE	0.8	204	123,74,400
RELIANCE	2,050	CE	12.6	1,938	50,07,075
TCS	3,000	CE	13.7	2,884	8,57,700
RELIANCE	2,100	CE	7.3	1,938	49,69,200
RELIANCE	2,000	CE	21.2	1,938	49,56,070

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	130	PE	1.2	136	25,60,400
ONGC	80	PE	0.4	91	38,80,800
ASIANPAINT	2,500	PE	18.7	2,608	4,11,300
ASIANPAINT	2,400	PE	8.1	2,608	3,84,600
BPCL	360	PE	5.2	373	18,70,200
SBIN	250	PE	3.4	258	49,50,000
TATAMOTORS	160	PE	3.7	165	44,00,400
SBIN	240	PE	1.6	258	46,56,000
ONGC	85	PE	1.0	91	30,26,100
RELIANCE	1,900	PE	26.4	1,938	18,28,605

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SRTRANSFIN	960	CE	1,18,726	3460%	25.1
RBLBANK	205	CE	1,69,000	1200%	9.8
PVR	1,300	CE	1,83,964	546%	22.3
TATAMOTORS	160	CE	14,70,600	529%	8.7
M&M	690	CE	1,54,000	424%	21.0
AXISBANK	570	CE	1,08,000	329%	28.5
INDIGO	1,500	CE	1,49,000	314%	101.2
TATAMOTORS	155	CE	1,93,800	278%	12.3
MOTHERSUMI	145	CE	4,20,000	253%	7.5
NATIONALUM	39	CE	6,63,000	225%	2.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CONCOR	340	PE	1,01,595	333%	1.0
MOTHERSUMI	125	PE	4,55,000	261%	0.5
VEDL	135	PE	34,90,600	239%	3.4
TECHM	940	PE	1,33,200	185%	18.4
INDIGO	1,400	PE	3,69,000	155%	16.6
IOC	81	PE	1,14,000	150%	0.4
ASIANPAINT	2,500	PE	4,11,300	147%	18.7
HAVELLS	860	PE	3,83,000	144%	10.3
PFC	102	PE	2,97,600	118%	0.6
HCLTECH	900	PE	3,48,600	104%	15.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	23,700	21.2
INFY	1,200	CE	20,729	34.7
RELIANCE	1,950	CE	18,743	37.8
RELIANCE	2,050	CE	17,535	12.6
HCLTECH	900	CE	13,304	31.6
RELIANCE	2,100	CE	12,389	7.3
INFY	1,220	CE	11,262	23.8
TCS	2,900	CE	10,771	40.6
INFY	1,240	CE	9,114	15.5
HDFCBANK	1,400	CE	8,857	14.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	15,743	26.4
RELIANCE	1,800	PE	9,906	8.0
ASIANPAINT	2,500	PE	9,058	18.7
KOTAKBANK	1,900	PE	8,594	31.4
BAJFINANCE	4,800	PE	8,479	47.5
SBIN	250	PE	7,952	3.4
RELIANCE	1,850	PE	7,686	14.0
HDFCBANK	1,360	PE	7,613	16.5
BAJFINANCE	4,900	PE	7,469	73.9
HDFCBANK	1,340	PE	6,504	10.8

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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