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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	14,686	1,05,02,100	73,78,000	51.8	1.54	14444
PREVIOUS	14,691	1,00,28,100	83,20,200	59.8	1.56	
% CHANGE	-0.03%	4.73%	-11.32%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down but recovered completely in the second half.
- Nifty closed flat adding 3 points to close at 14634.
- OI concentration seen in 15000CE and 14000PE
- Activity witnessed in 14500 strike.
- PCR OI stands at 1.54 compared to 1.56 in the previous trading session.
- Nifty to trade with a support of 14444.

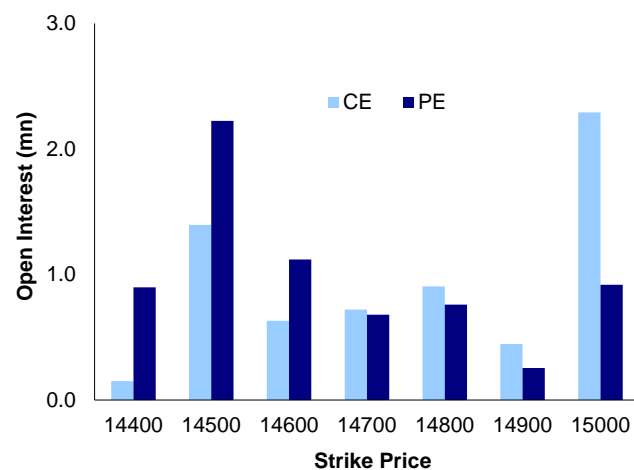
NIFTY LEVELS

14444 14510 14749 14881 14956 15074

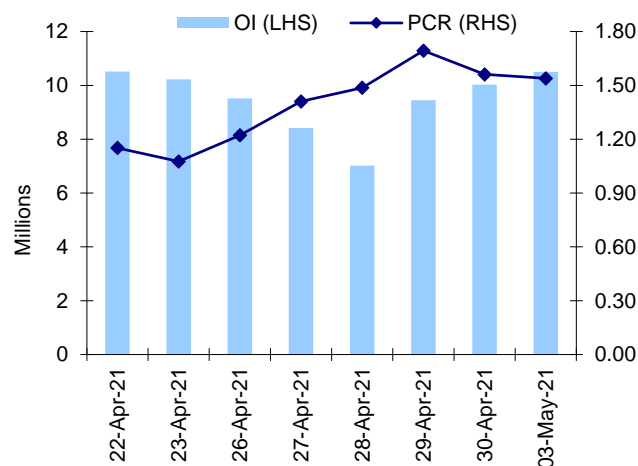
Stocks

- **Sector:** - Metal stocks traded positive.
- Market wide-open interest is 541,501Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SBILIFE	33.6%	59,17,500	3.2%
MARICO	20.6%	94,28,000	8.2%
BHEL	19.0%	11,41,56,000	10.8%
AUBANK	18.2%	37,62,000	-8.0%
ALKEM	12.8%	2,55,400	0.1%
RBLBANK	11.4%	2,60,33,300	-2.4%
TITAN	10.6%	57,76,500	-4.5%
BANDHANBNK	10.0%	1,70,24,400	-3.3%
LTTS	9.5%	5,23,200	2.5%
HDFCBANK	9.0%	2,43,84,250	0.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SUNTV	-11.9%	1,33,33,500	-7.0%
VOLTAS	-8.4%	30,84,000	0.2%
TRENT	-8.0%	10,28,775	0.8%
EXIDEIND	-7.2%	1,25,92,800	2.1%
UBL	-7.0%	9,36,600	-0.1%
CUMMINSIND	-5.3%	9,61,800	0.0%
LALPATHLAB	-5.0%	3,62,500	-0.1%
TORNTPOWER	-4.7%	17,52,000	-0.3%
MUTHOOTFIN	-4.0%	28,22,250	0.2%
RECLTD	-3.5%	1,51,56,000	-0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	2,64,84,100	2,77,484	1,065
RELIANCE	1,09,09,942	2,13,666	1,959
SAIL	17,09,16,244	2,13,601	128
HDFCBANK	1,12,36,850	1,57,099	1,414
SBIN	4,36,91,860	1,51,806	351
ADANIENT	1,12,76,228	1,37,195	1,256
JSWSTEEL	1,69,06,171	1,21,974	723
ICICIBANK	1,80,10,557	1,06,694	597
TATAMOTORS	3,53,76,618	1,02,933	293

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
IOC	95	CE	2.0	92	89,63,500
COALINDIA	140	CE	2.3	133	42,96,600
ZEEL	200	CE	7.1	185	85,23,000
ONGC	110	CE	4.1	108	50,51,200
AMBUJACEM	330	CE	7.1	313	22,83,000
NTPC	110	CE	1.6	105	74,44,200
ITC	210	CE	3.2	202	96,70,400
IOC	100	CE	0.9	92	54,66,500
TATAPOWER	100	CE	5.4	100	115,96,500
COALINDIA	150	CE	0.9	133	32,84,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	200	PE	4.9	202	54,97,600
MARUTI	6,000	PE	41.1	6,625	1,39,900
TCS	3,000	PE	57.1	3,053	3,43,200
HDFCBANK	1,300	PE	9.8	1,422	9,38,300
KOTAKBANK	1,700	PE	47.7	1,729	4,55,200
HDFCBANK	1,400	PE	35.9	1,422	9,00,350
ITC	190	PE	1.6	202	33,53,600
SBIN	350	PE	15.6	353	33,25,500
RELIANCE	1,900	PE	33.6	1,967	10,38,250
HINDUNILVR	2,300	PE	19.1	2,417	2,57,100

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBILIFE	1,050	CE	2,17,500	28900%	12.5
TITAN	1,460	CE	2,34,750	15550%	33.8
SBILIFE	990	CE	1,51,500	10000%	26.0
TITAN	1,440	CE	1,75,500	9260%	42.6
BHEL	61	CE	4,09,500	3800%	2.0
ICICIPRULI	555	CE	1,50,000	1900%	24.5
BHEL	58	CE	21,42,000	1600%	2.6
MARICO	470	CE	4,66,000	1453%	6.2
NMDC	167	CE	1,00,500	1400%	5.4
ICICIPRULI	580	CE	1,80,000	1100%	14.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDALCO	335	PE	3,05,300	7000%	5.7
ITC	187	PE	1,88,800	5800%	1.2
MARICO	430	PE	3,12,000	2129%	7.0
NTPC	96	PE	1,19,700	2000%	1.0
AMARAJABAT	700	PE	1,48,000	1544%	4.9
MARICO	420	PE	3,94,000	937%	4.7
SAIL	125	PE	9,21,500	870%	7.9
IOC	73	PE	1,88,500	867%	0.1
SAIL	130	PE	8,26,500	569%	10.4
ITC	192	PE	2,01,600	530%	2.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	25,423	49.9
RELIANCE	2,100	CE	22,606	22.7
RELIANCE	2,200	CE	13,425	11.0
TATASTEEL	1,100	CE	12,643	46.9
KOTAKBANK	1,800	CE	10,088	33.8
RELIANCE	1,960	CE	8,844	67.3
BAJFINANCE	5,500	CE	8,087	269.6
MARICO	450	CE	7,555	12.9
RELIANCE	2,060	CE	7,507	31.2
TATASTEEL	1,050	CE	7,218	69.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	15,982	33.6
RELIANCE	1,800	PE	9,584	12.0
KOTAKBANK	1,700	PE	6,127	47.7
BAJFINANCE	5,000	PE	5,757	59.5
RELIANCE	2,000	PE	5,587	81.0
RELIANCE	1,960	PE	5,416	58.9
RELIANCE	1,940	PE	5,190	49.3
TATASTEEL	1,000	PE	4,639	29.5
KOTAKBANK	1,600	PE	4,132	18.8
SBIN	340	PE	4,036	11.1

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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