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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	14,165	1,26,82,725	67,33,050	33.3	1.60	13820
PREVIOUS	14,054	1,21,68,975	30,41,500	35.85	1.53	
% CHANGE	0.79%	4.22%	121.37%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained in the second half.
- Nifty added 114 points to close at 14132.
- OI concentration seen in 14000CE and 13000PE
- Addition witnessed in 14600CE and 14000PE.
- PCR OI stands at 1.60 compared to 1.53 in the previous trading session.
- Nifty to trade with a support of 13820.

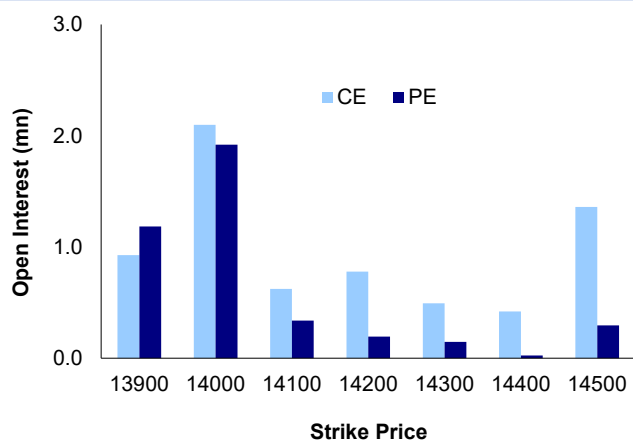
NIFTY LEVELS

13820	13940	14032	14161	14258	14368
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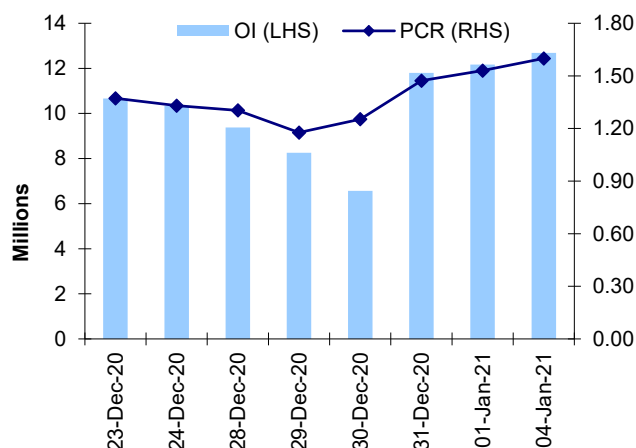
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 451,895Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
VOLTAS	100.0%	18,26,000	1.7%
PNB	27.0%	12,47,68,000	2.2%
AMARAJABAT	23.9%	17,03,000	4.4%
RBLBANK	15.0%	1,81,42,400	3.7%
HEROMOTOCO	14.8%	40,29,600	-1.9%
RAMCOCEM	13.8%	18,21,550	0.4%
SAIL	12.1%	10,87,75,000	6.4%
MUTHOOTFIN	11.3%	47,25,000	2.5%
NTPC	10.7%	5,71,88,100	0.0%
BANDHANBNK	10.4%	1,28,53,800	-0.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BEL	-13.1%	2,95,18,400	3.9%
APOLLOTYRE	-8.0%	96,10,000	4.8%
LICHSGFIN	-7.4%	65,18,000	1.1%
HDFCLIFE	-7.1%	99,59,400	2.6%
ESCORTS	-6.1%	34,72,150	1.9%
TATACHEM	-6.1%	63,92,000	1.9%
EICHERMOT	-5.8%	23,39,750	4.4%
HDFCAMC	-5.6%	1,58,200	0.9%
IDEA	-4.0%	91,81,20,000	6.3%
TATAPOWER	-3.9%	8,55,76,500	2.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	3,81,84,955	2,57,334	693
RELIANCE	1,13,12,992	2,24,292	1,991
TCS	51,13,293	1,53,304	3,039
TATAMOTORS	6,39,80,597	1,22,288	191
HDFCBANK	78,70,096	1,11,535	1,416
SBIN	3,14,50,608	88,505	281
AXISBANK	1,40,68,156	88,118	625
ICICIBANK	1,65,49,750	87,725	532
IDEA	64,99,73,524	76,801	12

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	140	CE	4.7	138	59,55,600
ONGC	100	CE	4.0	97	105,41,300
IOC	100	CE	2.0	94	60,38,500
BPCL	400	CE	17.4	398	29,30,400
ITC	220	CE	4.9	214	102,88,000
RELIANCE	2,000	CE	73.1	2,003	35,13,500
TATAMOTORS	200	CE	7.7	192	76,09,500
SBIN	300	CE	5.1	282	69,48,000
IOC	95	CE	3.6	94	44,33,000
TCS	3,100	CE	74.9	3,038	6,03,300

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATASTEEL	650	PE	12.9	695	24,29,300
SBIN	250	PE	2.2	282	37,65,000
INDUSINDBK	900	PE	50.3	901	8,64,900
SBIN	280	PE	10.5	282	35,79,000
RELIANCE	1,900	PE	28.8	2,003	16,46,750
TCS	2,800	PE	23.0	3,038	3,03,000
TCS	2,900	PE	45.1	3,038	2,82,600
TATASTEEL	600	PE	4.2	695	18,24,100
SBIN	260	PE	3.7	282	28,98,000
ITC	210	PE	4.8	214	38,65,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATASTEEL	760	CE	3,70,600	7167%	9.4
NMDC	140	CE	6,29,800	3033%	1.6
TATASTEEL	770	CE	12,42,700	2337%	7.5
AMARAJABAT	1,000	CE	1,19,000	2280%	22.4
GAIL	147	CE	1,15,900	1800%	1.2
SAIL	84	CE	3,04,000	1500%	3.5
JINDALSTEL	320	CE	1,30,000	1200%	6.8
CHOLAFIN	470	CE	2,25,000	900%	11.4
GAIL	137	CE	1,58,600	767%	2.8
SBIN	325	CE	2,58,000	760%	1.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATASTEEL	700	PE	3,85,900	4440%	31.8
RBLBANK	235	PE	5,85,800	3267%	12.0
HINDPETRO	195	PE	1,64,700	2950%	0.8
TATASTEEL	670	PE	6,54,500	2467%	19.4
BHEL	42	PE	4,83,000	2200%	3.5
TATAPOWER	78	PE	3,10,500	2200%	3.2
VEDL	170	PE	4,15,400	2133%	8.6
BANKBARODA	66	PE	2,45,700	2000%	4.1
SAIL	76	PE	7,03,000	1750%	3.8
ASHOKLEY	102	PE	4,68,000	1633%	4.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	24,057	73.1
TCS	3,000	CE	18,798	120.4
RELIANCE	2,100	CE	14,018	35.6
TATASTEEL	700	CE	10,050	27.7
TCS	3,100	CE	9,578	74.9
RELIANCE	2,050	CE	9,052	51.9
INFY	1,300	CE	8,327	46.5
RELIANCE	2,200	CE	8,135	15.7
TATASTEEL	680	CE	6,164	37.4
BPCL	400	CE	5,720	17.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	9,379	28.8
RELIANCE	1,950	PE	5,624	45.7
TATASTEEL	650	PE	4,971	12.9
RELIANCE	2,000	PE	4,462	69.2
RELIANCE	1,800	PE	4,296	10.9
TCS	2,900	PE	3,614	45.1
RELIANCE	1,850	PE	3,296	17.8
TATASTEEL	660	PE	3,073	16.0
ICICIBANK	520	PE	2,810	11.8
TATASTEEL	600	PE	2,763	4.2

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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