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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	15,106	12,360,825	10,313,800	26.25	1.72	<b>14676</b>
PREVIOUS	15,299	10,287,525	7,419,300	53.85	1.85	
% CHANGE	-1.26%	20.15%	39.01%	-		

## OUTLOOK

### Nifty

- Nifty opened gap-down and had a volatile trading session.
- Nifty lost 164 point to close at 15080.
- OI concentration seen in 16000CE and 14000PE
- Activity witnessed in 15000 strike.
- PCR OI stands at 1.72 compared to 1.85 in the previous trading session.
- Nifty to trade with a support of 14676.

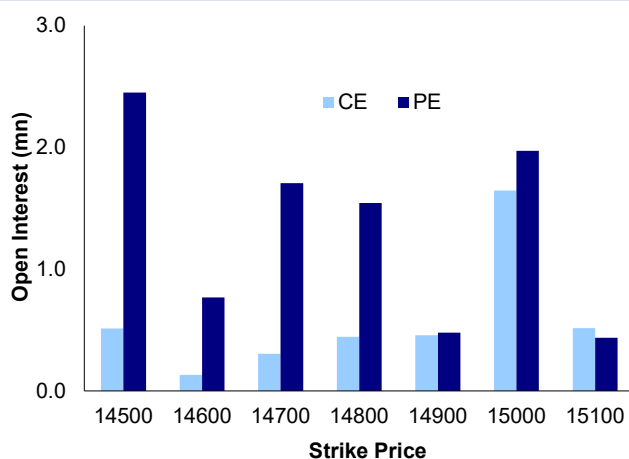
### NIFTY LEVELS

14676	14854	15082	15243	15432	15638
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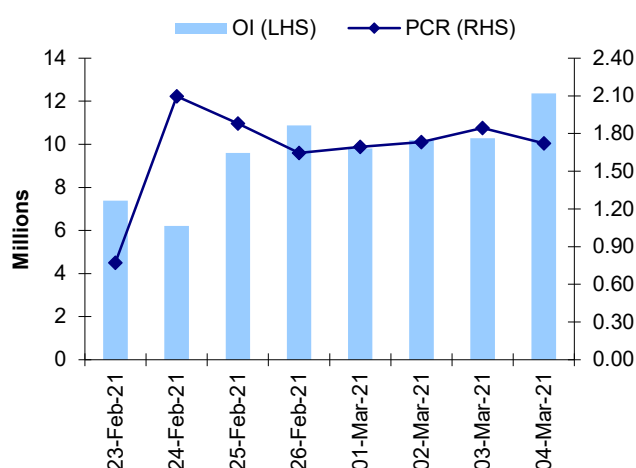
### Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 468,267Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUB	50.9%	11,200,300	-0.4%
TRENT	49.8%	479,950	1.8%
IRCTC	28.7%	1,707,550	4.0%
POWERGRID	26.8%	13,928,000	-1.0%
APLLTD	24.3%	284,350	-0.7%
DEEPAKNTR	22.1%	671,000	0.6%
GRANULES	20.7%	5,558,300	-0.2%
NAVINFLUOR	20.1%	175,950	1.5%
AUBANK	20.0%	598,000	5.6%
ALKEM	18.1%	157,600	-0.4%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IBULHSGFIN	-11.5%	37,426,300	-1.8%
TORNTPOWER	-10.9%	3,123,000	3.2%
IGL	-9.1%	6,502,375	1.0%
MFSL	-6.5%	2,817,100	-0.9%
TCS	-6.4%	6,999,900	-0.3%
COFORGE	-6.1%	319,875	-1.5%
DABUR	-6.0%	8,906,250	1.2%
RAMCOCEM	-5.9%	1,598,850	1.2%
ESCORTS	-5.4%	2,523,950	0.2%
CHOLAFIN	-5.3%	4,325,000	-1.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	9,892,597	215,221	2,176
TATAMOTORS	59,863,169	204,435	339
SBIN	43,603,653	174,190	396
TATASTEEL	22,873,822	173,211	758
TATAPOWER	147,425,687	161,426	109
ICICIBANK	25,057,198	156,094	621
HDFC	5,315,682	137,372	2,583
HDFCBANK	8,145,719	126,450	1,552
AXISBANK	16,896,947	125,054	737

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	160	CE	3.8	150	13,486,200
ONGC	120	CE	3.7	113	10,110,100
POWERGRID	230	CE	6.1	223	2,920,000
AMBUJACEM	300	CE	9.6	293	2,442,000
ITC	220	CE	3.7	211	19,424,000
BANKBARODA	90	CE	3.4	85	18,135,000
MARUTI	8,000	CE	49.2	7,151	361,800
HINDUNILVR	2,200	CE	51.9	2,202	1,021,500
COALINDIA	155	CE	5.0	150	4,960,200
NTPC	115	CE	3.5	111	8,817,900

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	300	PE	5.9	341	5,922,300
MARUTI	7,000	PE	184.3	7,151	182,600
SBIN	400	PE	18.5	398	6,009,000
ITC	210	PE	6.0	211	8,339,200
AXISBANK	700	PE	15.1	740	2,072,400
MARUTI	6,500	PE	53.5	7,151	152,900
TATASTEEL	700	PE	11.4	760	2,077,400
TCS	2,900	PE	29.2	3,056	355,500
TCS	3,000	PE	61.8	3,056	343,800
NTPC	100	PE	1.0	111	4,001,400

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PFC	157	CE	186,000	2900%	1.3
MOTHERSUMI	262	CE	182,000	2500%	5.4
PFC	147	CE	117,800	1800%	2.8
BHEL	58	CE	1,596,000	1800%	2.6
BHEL	59	CE	1,281,000	1425%	2.3
CONCOR	630	CE	126,603	1250%	25.3
CONCOR	660	CE	153,174	989%	15.6
CONCOR	640	CE	250,080	841%	21.6
PFC	137	CE	409,200	725%	5.8
BHEL	60	CE	16,989,000	685%	2.1

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PFC	135	PE	626,200	4950%	7.3
FEDERALBNK	91	PE	440,000	4300%	4.6
ZEEL	260	PE	162,000	2600%	35.8
GMRINFRA	29	PE	1,462,500	1525%	1.7
TATAPOWER	107	PE	526,500	1200%	4.9
BHEL	53	PE	2,394,000	1040%	3.1
CANBK	175	PE	102,600	850%	13.6
APOLLOTYRE	260	PE	140,000	833%	14.3
BHEL	56	PE	357,000	750%	4.8
TATAPOWER	110	PE	2,605,500	615%	6.4

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	26,541	67.1
RELIANCE	2,300	CE	16,411	33.7
INFY	1,400	CE	11,367	17.1
INFY	1,360	CE	8,887	30.1
RELIANCE	2,400	CE	8,828	16.8
HDFCBANK	1,600	CE	8,197	31.4
IRCTC	2,000	CE	7,634	103.0
INFY	1,340	CE	6,666	39.1
RELIANCE	2,180	CE	6,144	76.1
INFY	1,380	CE	6,061	22.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	11,754	40.8
RELIANCE	2,000	PE	7,806	16.9
RELIANCE	2,160	PE	4,560	64.8
RELIANCE	2,200	PE	4,272	86.4
TATASTEEL	700	PE	3,463	11.4
INFY	1,300	PE	3,350	25.0
SBIN	400	PE	3,263	18.5
RELIANCE	1,900	PE	3,066	7.1
INFY	1,320	PE	2,838	33.0
TATASTEEL	750	PE	2,754	28.2

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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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