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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	14,953	1,07,26,725	76,17,950	86.35	1.66	<b>14092</b>
PREVIOUS	14,752	1,13,85,450	75,11,250	62.3	1.62	
% CHANGE	1.36%	-5.79%	1.42%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and gained considerably in the second half.
- Nifty lost 176 points to close at 14867.
- OI concentration seen in 15000CE and 14000PE
- Reduction witnessed in 14800CE and addition in 14000PE.
- PCR OI stands at 1.66 compared to 1.62 in the previous trading session.
- Nifty to trade with a support of 14092.

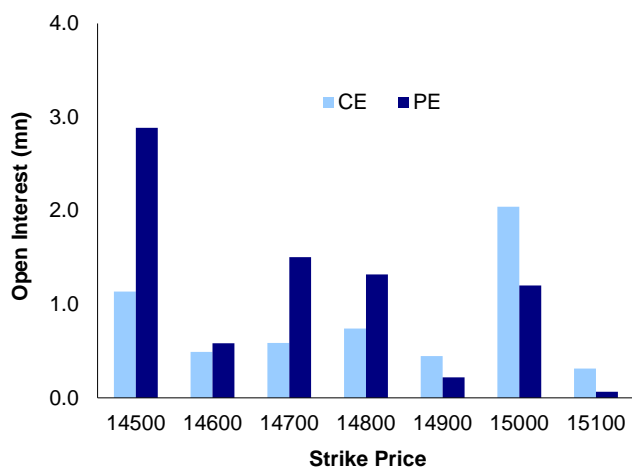
### NIFTY LEVELS

14092    14222    14440    14565    14755    14928

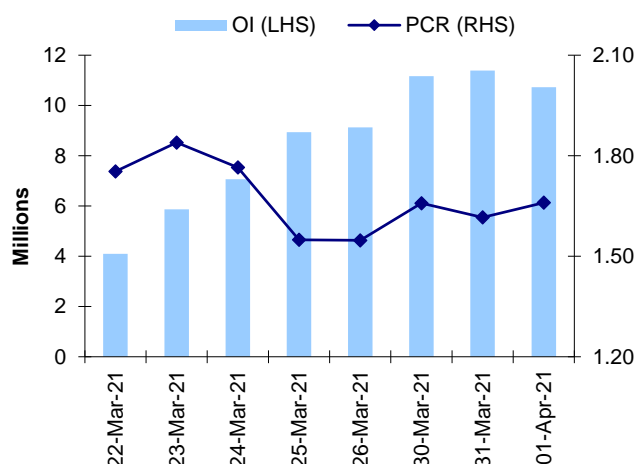
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 421,251Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAM-INDIA	18.4%	9,24,800	1.8%
SRF	15.5%	3,87,500	6.1%
PFIZER	15.3%	70,750	0.6%
ESCORTS	14.5%	21,86,800	-1.1%
HINDALCO	12.8%	3,40,64,600	7.2%
IDEA	12.1%	66,40,90,000	8.1%
TCS	12.1%	90,38,100	-0.4%
NATIONALUM	11.9%	7,43,58,000	8.7%
CUMMINSIND	10.2%	21,43,200	-2.6%
TATACHEM	9.6%	1,01,40,000	3.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ALKEM	-10.6%	2,01,800	0.2%
BAJAJ-AUTO	-7.3%	20,93,500	2.0%
VEDL	-6.3%	6,49,76,000	1.1%
SAIL	-6.1%	14,47,23,000	6.4%
BALKRISIND	-4.7%	16,95,200	-0.4%
POWERGRID	-4.3%	1,83,32,000	1.4%
BAJFINANCE	-4.2%	35,97,750	2.4%
GODREJCP	-3.6%	53,60,000	-0.5%
BANDHANBNK	-3.5%	1,62,73,800	3.5%
ADANIENT	-3.2%	1,68,36,000	7.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	3,68,42,098	3,10,302	863
HDFCBANK	1,78,81,881	2,64,747	1,487
JSWSTEEL	3,57,36,230	1,77,738	509
ADANIENT	1,27,13,083	1,37,562	1,107
TCS	42,85,076	1,36,197	3,165
TATAMOTORS	4,40,88,352	1,35,038	308
SBIN	3,18,83,453	1,17,036	371
RELIANCE	54,10,307	1,09,174	2,022
AXISBANK	1,30,90,326	92,480	713

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	110	CE	2.2	109	149,39,700
ITC	230	CE	3.3	221	108,03,200
ITC	220	CE	6.6	221	107,52,000
ITC	250	CE	1.1	221	104,76,800
SBIN	400	CE	5.4	373	89,07,000
HINDALCO	350	CE	16.2	352	27,56,300
RELIANCE	2,200	CE	17.9	2,037	21,37,500
RELIANCE	2,100	CE	40.5	2,037	20,42,500
INFY	1,400	CE	44.6	1,392	22,17,000
ITC	240	CE	1.7	221	75,00,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	300	PE	1.9	352	52,84,700
INFY	1,300	PE	14.4	1,392	24,16,800
TATASTEEL	700	PE	3.0	866	28,27,100
TATASTEEL	800	PE	14.4	866	24,58,200
MARUTI	6,500	PE	59.4	6,963	1,23,400
RELIANCE	1,900	PE	16.4	2,037	13,39,500
TATASTEEL	750	PE	6.3	866	19,66,900
ITC	210	PE	1.9	221	44,96,000
SBIN	360	PE	8.3	373	38,40,000
MARUTI	7,000	PE	219.9	6,963	97,800

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JSWSTEEL	540	CE	5,18,400	4700%	12.7
NMDC	152	CE	3,28,300	1125%	1.7
ADANI PORTS	860	CE	1,42,500	1040%	7.1
BATAINDIA	1,480	CE	1,13,300	984%	24.8
JSWSTEEL	550	CE	9,09,900	811%	10.5
APOLLOTYRE	237	CE	1,15,000	667%	9.9
JINDALSTEL	410	CE	3,55,000	610%	8.4
AXISBANK	650	CE	2,12,400	581%	77.8
NMDC	160	CE	3,61,800	440%	1.0
HINDALCO	410	CE	4,77,300	429%	2.1

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JSWSTEEL	500	PE	4,07,700	15000%	18.7
TATACHEM	790	PE	2,56,000	12700%	36.9
JSWSTEEL	480	PE	6,45,300	2556%	11.3
TATASTEEL	840	PE	5,55,900	1824%	26.7
NATIONALUM	59	PE	2,72,000	1500%	2.8
BANKBARODA	77	PE	1,87,200	1500%	4.6
TRENT	700	PE	1,34,850	1450%	14.7
TATASTEEL	830	PE	5,30,400	1148%	22.9
HINDALCO	350	PE	4,64,400	882%	14.1
NMDC	137	PE	2,47,900	825%	5.0

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,500	CE	7,831	48.9
RELIANCE	2,100	CE	7,780	40.5
TATASTEEL	900	CE	7,647	24.9
ICICIBANK	600	CE	6,740	19.6
ITC	250	CE	6,594	1.1
TATASTEEL	850	CE	6,162	47.0
ITC	220	CE	5,316	6.6
SBIN	370	CE	5,310	15.8
HEROMOTOCO	3,000	CE	4,976	83.6
ICICIBANK	620	CE	4,797	11.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	5,467	46.0
RELIANCE	1,900	PE	4,171	16.4
TATASTEEL	800	PE	4,158	14.4
HDFCBANK	1,400	PE	2,935	14.1
HDFCBANK	1,480	PE	2,597	39.5
SBIN	360	PE	2,542	8.3
TATASTEEL	820	PE	2,268	19.7
TATASTEEL	750	PE	2,016	6.3
HINDALCO	300	PE	1,919	1.9
RELIANCE	1,980	PE	1,889	38.2

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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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