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## NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

|          | NIFTY<br>FUTURE | OI<br>(NO OF SHARES<br>OUTSTANDING) | VOLUME<br>(NO OF SHARES<br>TRADED) | BASIS<br>(Rs) | PCR OI | TREND        |
|----------|-----------------|-------------------------------------|------------------------------------|---------------|--------|--------------|
| CURRENT  | 14,770          | 1,12,82,025                         | 63,43,750                          | 45.95         | 1.49   | <b>14444</b> |
| PREVIOUS | 14,679          | 1,08,64,575                         | 69,08,850                          | 62.1          | 1.52   |              |
| % CHANGE | 0.62%           | 3.84%                               | -8.18%                             | -             | -      |              |

## OUTLOOK

### Nifty

- Nifty opened on a positive note and continued to gain in the second half.
- Nifty added 106 points to close at 14724.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14700CE and in 14200PE.
- PCR OI stands at 1.49 compared to 1.52 in the previous trading session.
- Nifty to trade with a support of 14444.

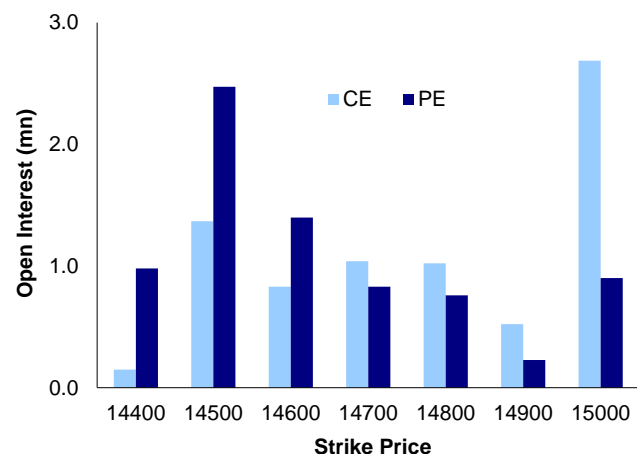
### NIFTY LEVELS

14444    14510    14749    14881    14956    15074

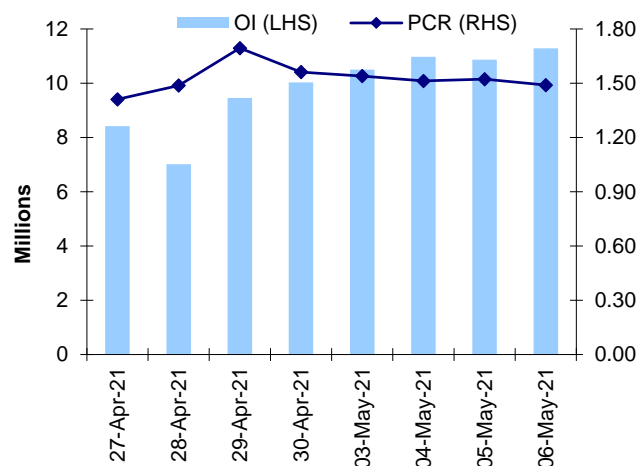
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 466,549Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

| SYMBOL     | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| COFORGE    | 113.8% | 8,68,325    | 17.4%         |
| MPHASIS    | 59.2%  | 4,41,350    | 5.7%          |
| BANDHANBNK | 38.8%  | 2,81,03,400 | -5.3%         |
| LTI        | 19.6%  | 4,48,800    | -2.6%         |
| MINDTREE   | 16.0%  | 16,95,200   | 3.8%          |
| DEEPAKNTR  | 13.2%  | 15,85,000   | -0.7%         |
| CIPLA      | 11.4%  | 1,75,09,700 | -0.5%         |
| AARTIIND   | 11.3%  | 8,19,400    | 4.1%          |
| CADILAHC   | 8.7%   | 1,91,51,000 | 0.0%          |
| GUJGASLTD  | 8.4%   | 9,15,000    | 0.6%          |

## OI DECREASE

| SYMBOL     | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| TATACHEM   | -13.7% | 1,00,89,000 | -3.2%         |
| PFIZER     | -10.4% | 2,54,125    | -2.2%         |
| PIIND      | -10.0% | 4,19,250    | -0.3%         |
| SRF        | -9.4%  | 5,41,875    | 0.4%          |
| AUBANK     | -8.9%  | 32,63,500   | 1.6%          |
| CUMMINSIND | -7.2%  | 9,46,200    | -1.5%         |
| LUPIN      | -5.3%  | 92,85,400   | -0.2%         |
| SRTRANSFIN | -4.8%  | 39,72,800   | 1.9%          |
| ASHOKLEY   | -4.2%  | 2,93,94,000 | 1.7%          |
| MARUTI     | -4.1%  | 26,19,100   | 1.2%          |

## CASH STATISTICS

## TOP VOLUMES

| SYMBOL     | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|------------|---------------------|------------------|-------|
| TATASTEEL  | 4,64,34,537         | 5,12,392         | 1,101 |
| CIPLA      | 1,79,73,153         | 1,61,231         | 884   |
| JSWSTEEL   | 1,83,65,325         | 1,34,030         | 730   |
| TATAMOTORS | 4,50,32,502         | 1,33,752         | 301   |
| RELIANCE   | 67,49,281           | 1,29,650         | 1,931 |
| SAIL       | 9,76,80,986         | 1,29,253         | 134   |
| SBIN       | 3,62,94,427         | 1,28,667         | 356   |
| WIPRO      | 2,44,13,544         | 1,23,611         | 512   |
| HINDALCO   | 3,19,12,131         | 1,21,060         | 386   |

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

| SYMBOL    | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|-----------|------------|-------------|------------|-----------|-------------|
| ONGC      | 115        | CE          | 2.7        | 111       | 135,75,100  |
| COALINDIA | 140        | CE          | 2.5        | 135       | 58,84,200   |
| ITC       | 210        | CE          | 3.0        | 204       | 132,96,000  |
| ZEEL      | 200        | CE          | 5.0        | 183       | 90,63,000   |
| AMBUJACEM | 320        | CE          | 9.6        | 315       | 21,66,000   |
| MARUTI    | 7,000      | CE          | 89.1       | 6,705     | 3,23,000    |
| HDFCBANK  | 1,500      | CE          | 12.3       | 1,410     | 27,86,850   |
| ITC       | 220        | CE          | 1.2        | 204       | 101,02,400  |
| COALINDIA | 135        | CE          | 4.3        | 135       | 34,18,800   |
| RELIANCE  | 2,100      | CE          | 12.1       | 1,939     | 30,19,500   |

## SIGNIFICANT PUT OPEN INTEREST

| SYMBOL     | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| WIPRO      | 450        | PE          | 1.7        | 513       | 17,88,800   |
| MARUTI     | 6,000      | PE          | 24.8       | 6,705     | 1,61,400    |
| ITC        | 200        | PE          | 3.3        | 204       | 53,66,400   |
| TCS        | 3,000      | PE          | 25.0       | 3,123     | 3,52,200    |
| HINDALCO   | 360        | PE          | 8.3        | 388       | 19,58,650   |
| LUPIN      | 1,100      | PE          | 14.4       | 1,204     | 4,81,950    |
| CIPLA      | 900        | PE          | 47.5       | 889       | 8,72,950    |
| HCLTECH    | 900        | PE          | 17.4       | 922       | 11,56,400   |
| HEROMOTOCO | 2,800      | PE          | 44.7       | 2,930     | 1,75,500    |
| KOTAKBANK  | 1,700      | PE          | 22.0       | 1,788     | 5,50,400    |

## SIGNIFICANT CALL OPEN INTEREST ADDITION

| SYMBOL     | STRK PRICE | OPTION TYPE | OPEN INT  | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| COFORGE    | 3,400      | CE          | 1,05,375  | 13950%     | 166.3      |
| COFORGE    | 3,500      | CE          | 1,64,625  | 10875%     | 122.3      |
| MARICO     | 530        | CE          | 3,10,000  | 7650%      | 1.6        |
| BANDHANBNK | 305        | CE          | 1,15,200  | 6300%      | 11.2       |
| BANDHANBNK | 300        | CE          | 14,07,600 | 1600%      | 13.1       |
| NMDC       | 177        | CE          | 1,94,300  | 383%       | 5.3        |
| BANDHANBNK | 310        | CE          | 6,58,800  | 270%       | 9.6        |
| TATACONSUM | 640        | CE          | 1,08,000  | 248%       | 31.9       |
| BANDHANBNK | 315        | CE          | 2,52,000  | 241%       | 8.2        |
| CADILAHC   | 615        | CE          | 1,40,800  | 205%       | 26.2       |

## SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL     | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|----------|------------|------------|
| COFORGE    | 3,000      | PE          | 1,80,375 | 9520%      | 39.0       |
| BANDHANBNK | 285        | PE          | 3,22,200 | 2883%      | 12.7       |
| L&TFH      | 77         | PE          | 1,24,936 | 1300%      | 1.1        |
| BANDHANBNK | 260        | PE          | 2,88,000 | 1233%      | 4.9        |
| TATASTEEL  | 1,120      | PE          | 1,86,150 | 682%       | 54.9       |
| GAIL       | 147        | PE          | 1,22,000 | 567%       | 4.0        |
| MARICO     | 480        | PE          | 1,02,000 | 538%       | 14.6       |
| HINDALCO   | 385        | PE          | 1,82,750 | 507%       | 18.0       |
| BHEL       | 58         | PE          | 7,56,000 | 500%       | 3.8        |
| WIPRO      | 495        | PE          | 3,31,200 | 459%       | 8.5        |

## CALL OPTION VOLUMES

| SYMBOL    | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|-----------|------------|-------------|-----------|------------|
| TATASTEEL | 1,200      | CE          | 20,342    | 18.4       |
| TATASTEEL | 1,100      | CE          | 19,482    | 51.9       |
| TATASTEEL | 1,150      | CE          | 12,951    | 31.4       |
| RELIANCE  | 2,000      | CE          | 12,073    | 30.9       |
| TATASTEEL | 1,120      | CE          | 9,456     | 42.8       |
| BHEL      | 65         | CE          | 9,177     | 1.8        |
| MARUTI    | 7,000      | CE          | 8,871     | 89.1       |
| CIPLA     | 900        | CE          | 7,957     | 36.9       |
| BHEL      | 60         | CE          | 7,590     | 3.2        |
| RELIANCE  | 2,100      | CE          | 7,343     | 12.1       |

## PUT OPTION VOLUMES

| SYMBOL    | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|-----------|------------|-------------|-----------|------------|
| TATASTEEL | 1,000      | PE          | 11,008    | 12.0       |
| TATASTEEL | 1,100      | PE          | 9,172     | 43.9       |
| TATASTEEL | 1,050      | PE          | 7,230     | 23.6       |
| RELIANCE  | 1,900      | PE          | 5,833     | 34.7       |
| TATASTEEL | 1,080      | PE          | 4,965     | 34.6       |
| TATASTEEL | 1,060      | PE          | 4,571     | 26.8       |
| TATASTEEL | 950        | PE          | 3,900     | 6.0        |
| RELIANCE  | 1,800      | PE          | 3,316     | 10.9       |
| TATASTEEL | 980        | PE          | 3,208     | 9.0        |
| TATASTEEL | 1,040      | PE          | 3,187     | 20.7       |

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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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