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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	15,127	1,09,85,550	61,68,300	11.5	1.61	14590
PREVIOUS	14,931	1,10,82,150	77,87,000	6.65	1.62	
% CHANGE	1.31%	-0.87%	-20.79%	-	-	

OUTLOOK

Nifty

- Nifty opened above 15000 levels and gained in the second half of the trading session.
- Nifty added 191 points to close at 15115.
- OI concentration seen in 15500CE and 14000PE
- Addition witnessed in 15500CE and in 14500PE.
- PCR OI stands at 1.61 compared to 1.62 in the previous trading session.
- Nifty to trade with a support of 14590.

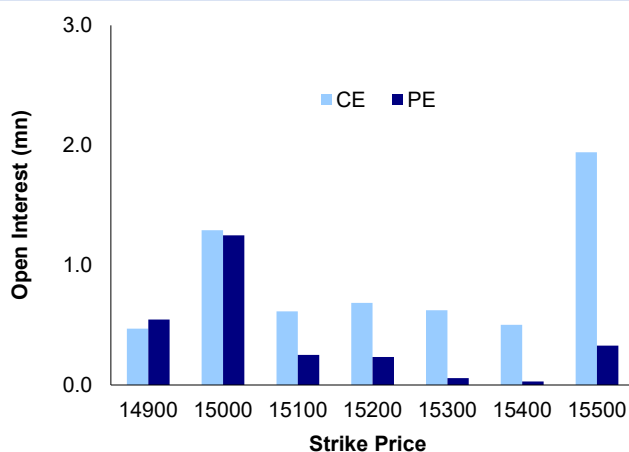
NIFTY LEVELS

14590	14754	14925	15076	15246	15497
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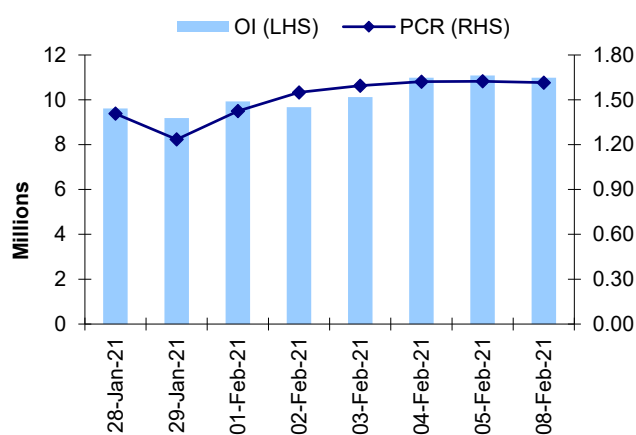
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 565,065Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
EXIDEIND	17.4%	1,31,68,800	5.3%
IOC	17.3%	6,59,88,000	1.7%
POWERGRID	14.5%	1,22,36,000	2.6%
PAGEIND	14.4%	93,480	-0.7%
MOTHERSUMI	14.2%	4,00,40,000	4.2%
RBLBANK	12.8%	2,34,40,700	-1.5%
BRITANNIA	12.6%	26,96,800	-1.9%
PETRONET	12.0%	1,55,40,000	-0.7%
BATAINDIA	11.4%	15,11,950	2.9%
BOSCHLTD	10.8%	86,450	3.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHEL	-17.0%	13,61,85,000	-8.5%
PNB	-12.0%	18,93,28,000	-5.4%
DIVISLAB	-11.2%	32,69,400	-1.1%
COFORGE	-10.4%	4,54,875	4.2%
CUMMINSIND	-8.8%	11,55,600	0.7%
M&MFIN	-8.3%	1,24,12,000	4.1%
HDFCAMC	-8.0%	4,49,800	4.0%
INDUSTOWER	-7.8%	1,32,02,000	-5.6%
PVR	-7.8%	19,20,633	1.4%
JINDALSTEL	-7.4%	2,43,15,000	2.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	10,21,23,614	3,35,070	336
SBIN	7,93,89,205	3,17,919	397
M&M	2,11,79,625	1,96,803	928
RELIANCE	97,76,136	1,91,108	1,951
TATASTEEL	2,14,62,169	1,49,134	703
HDFCBANK	87,23,790	1,40,851	1,605
BHARTIARTL	2,12,47,165	1,26,723	597
AXISBANK	1,56,62,890	1,15,803	736
ICICIBANK	1,82,30,551	1,14,733	630

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	3.4	142	123,94,200
ONGC	100	CE	4.8	97	140,06,300
BANKBARODA	90	CE	2.2	80	159,93,900
HINDUNILVR	2,300	CE	40.5	2,249	15,27,300
NTPC	100	CE	3.0	98	133,66,500
MARUTI	8,000	CE	126.2	7,608	4,06,300
RELIANCE	2,000	CE	48.2	1,959	44,37,250
ITC	250	CE	4.9	231	147,80,800
ZEEL	250	CE	6.0	220	52,23,000
HINDUNILVR	2,400	CE	17.9	2,249	10,05,900

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	PE	1.4	398	102,33,000
NTPC	90	PE	1.0	98	64,29,600
BAJAJ-AUTO	4,100	PE	80.7	4,255	1,48,500
SBIN	390	PE	14.6	398	80,67,000
SBIN	350	PE	4.0	398	79,35,000
SBIN	370	PE	7.4	398	74,25,000
SBIN	330	PE	2.5	398	72,84,000
SBIN	340	PE	3.1	398	66,99,000
TATAMOTORS	300	PE	8.1	338	50,21,700
HINDUNILVR	2,200	PE	35.1	2,249	4,94,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDALCO	325	CE	4,90,200	1529%	3.4
TATASTEEL	790	CE	1,47,900	1350%	11.6
M&M	930	CE	2,56,200	863%	38.5
TATASTEEL	820	CE	8,89,100	637%	6.6
CONCOR	550	CE	1,18,788	591%	7.5
AMARAJABAT	1,020	CE	2,69,000	573%	30.7
ONGC	103	CE	3,31,100	514%	3.8
HINDALCO	290	CE	21,97,300	487%	10.9
JSWSTEEL	425	CE	1,97,100	462%	16.5
SUNTV	650	CE	2,44,500	443%	6.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATASTEEL	750	PE	3,96,100	3783%	66.5
NMDC	97	PE	1,94,300	2800%	0.5
JSWSTEEL	345	PE	1,16,100	2050%	1.6
EXIDEIND	220	PE	1,29,600	1700%	14.6
CANBK	137	PE	2,86,200	1667%	2.1
HINDALCO	280	PE	2,23,600	1633%	14.9
ADANI PORTS	580	PE	1,57,500	1475%	25.8
M&M	900	PE	6,28,600	1397%	22.1
TATASTEEL	710	PE	1,71,700	1022%	40.6
EXIDEIND	215	PE	1,11,600	675%	11.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	33,839	48.2
INFY	1,300	CE	12,771	46.3
RELIANCE	2,100	CE	11,781	21.7
RELIANCE	1,950	CE	10,299	69.1
TATASTEEL	700	CE	9,382	41.7
SBIN	410	CE	8,722	13.0
SBIN	400	CE	8,168	17.2
TCS	3,300	CE	7,981	57.1
TATASTEEL	800	CE	7,626	9.6
INFY	1,320	CE	7,508	36.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	7,448	36.8
RELIANCE	1,800	PE	5,638	12.9
SBIN	400	PE	5,317	19.5
SBIN	390	PE	4,129	14.6
SBIN	380	PE	3,969	10.5
INFY	1,260	PE	3,891	19.4
SBIN	360	PE	3,535	5.4
SBIN	350	PE	3,530	4.0
HDFCBANK	1,600	PE	3,329	41.7
ICICIBANK	600	PE	3,280	8.3

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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