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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	14,924	1,04,76,750	64,97,800	51.4	1.67	14092
PREVIOUS	14,888	1,07,76,750	70,21,050	69	1.69	
% CHANGE	0.24%	-2.78%	-7.45%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and remained range bound through the day.
- Nifty added 54 points to close at 14873.
- OI concentration seen in 15000CE and 14000PE
- Activity witnessed in 15000 strike.
- PCR OI stands at 1.67 compared to 1.69 in the previous trading session.
- Nifty to trade with a support of 14092.

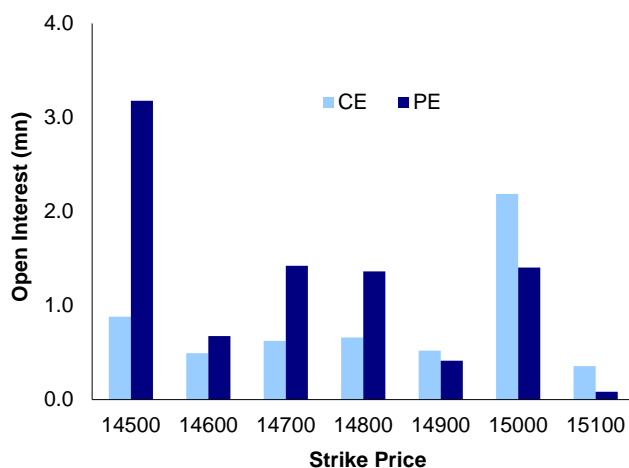
### NIFTY LEVELS

14092    14222    14440    14565    14755    14928

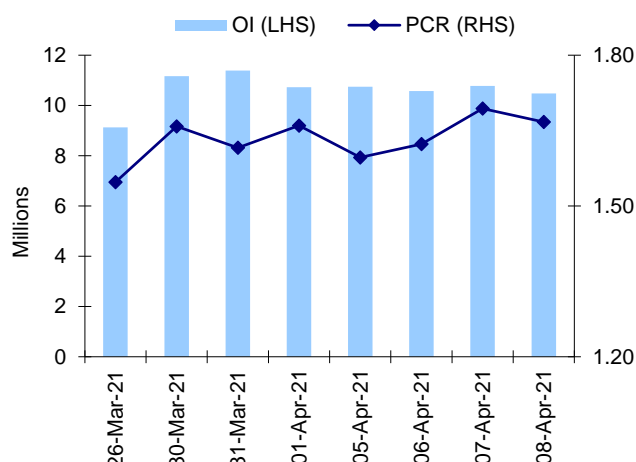
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 462,362Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAM-INDIA	48.7%	14,99,200	5.2%
AMARAJABAT	35.8%	44,22,000	-2.4%
HDFCAMC	15.4%	6,19,800	3.7%
APLLTD	13.0%	9,30,600	-0.2%
MPHASIS	11.0%	7,68,300	1.6%
SHREECEM	10.1%	1,54,800	4.5%
AMBUJACEM	9.1%	1,75,11,000	3.9%
IBULHSGFIN	9.1%	3,54,70,200	-2.3%
LALPATHLAB	8.1%	3,26,500	4.9%
BHEL	7.4%	10,88,22,000	3.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SRTRANSFIN	-13.3%	30,43,200	0.6%
PIIND	-12.3%	3,91,000	4.0%
ESCORTS	-9.5%	21,07,600	2.5%
SAIL	-6.9%	13,45,39,000	6.5%
AARTIIND	-6.1%	5,53,775	1.2%
PIDILITIND	-5.9%	18,82,000	0.9%
CUB	-5.8%	81,18,900	0.4%
IDEA	-5.5%	67,82,30,000	-3.6%
TITAN	-5.4%	58,63,500	3.8%
AUBANK	-5.0%	22,99,000	1.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	5,30,63,056	4,88,112	918
JSWSTEEL	7,20,06,147	4,36,230	614
TATAMOTORS	6,24,59,774	1,96,963	314
ADANIENT	1,24,04,773	1,44,923	1,163
RELIANCE	70,92,878	1,42,294	2,005
HDFCBANK	88,06,796	1,27,305	1,433
SBIN	3,33,70,259	1,19,681	356
SAIL	12,42,24,953	1,17,837	96
JINDALSTEL	2,73,65,406	1,12,556	416

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	110	CE	1.7	104	72,38,000
COALINDIA	150	CE	0.7	132	72,32,400
ITC	220	CE	3.3	215	145,60,000
COALINDIA	135	CE	3.1	132	54,93,600
SBIN	400	CE	2.4	357	111,06,000
HDFCBANK	1,500	CE	26.3	1,442	38,18,650
TATAPOWER	110	CE	3.2	106	147,96,000
WIPRO	500	CE	3.9	445	35,96,800
COALINDIA	140	CE	1.8	132	46,62,000
ITC	230	CE	1.5	215	112,19,200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INFY	1,300	PE	6.1	1,445	23,74,200
TATASTEEL	800	PE	5.1	924	30,20,900
MARUTI	6,500	PE	60.4	6,871	1,30,500
RELIANCE	1,900	PE	17.0	2,016	13,61,500
TATASTEEL	750	PE	2.5	924	20,31,500
HDFCBANK	1,400	PE	29.3	1,442	13,24,950
RELIANCE	2,000	PE	49.0	2,016	11,69,000
SBIN	350	PE	9.9	357	37,59,000
TATAMOTORS	300	PE	7.4	315	36,25,200
TATASTEEL	850	PE	11.9	924	15,65,700

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMARAJABAT	840	CE	1,55,000	1622%	15.6
JSWSTEEL	615	CE	1,21,500	1025%	32.2
NATIONALUM	71	CE	4,93,000	625%	0.6
AMBUJACEM	370	CE	2,25,000	400%	2.1
BANDHANBNK	365	CE	1,06,200	392%	12.2
TATASTEEL	1,020	CE	16,83,000	358%	11.4
INDUSTOWER	265	CE	2,57,600	338%	11.8
NMDC	165	CE	4,28,800	327%	1.4
NAM-INDIA	400	CE	1,32,800	261%	3.6
HINDALCO	420	CE	16,68,400	229%	2.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JSWSTEEL	600	PE	11,82,600	43700%	23.2
JSWSTEEL	580	PE	6,50,700	24000%	15.3
TATASTEEL	950	PE	1,88,700	11000%	52.6
TATASTEEL	930	PE	1,76,800	10300%	41.8
JSWSTEEL	570	PE	7,15,500	8733%	12.2
VEDL	245	PE	3,84,400	6100%	12.3
TATASTEEL	910	PE	2,00,600	5800%	32.8
TATASTEEL	890	PE	10,67,600	4731%	24.4
TATASTEEL	920	PE	4,28,400	4100%	37.7
TATACHEM	850	PE	1,30,000	1525%	50.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,000	CE	15,911	14.9
RELIANCE	2,100	CE	11,988	27.6
TATASTEEL	950	CE	11,205	28.4
JSWSTEEL	650	CE	9,866	18.5
TATASTEEL	900	CE	9,752	51.2
JSWSTEEL	600	CE	8,993	39.4
TCS	3,400	CE	8,633	71.8
TATASTEEL	1,020	CE	8,288	11.4
RELIANCE	2,000	CE	7,837	65.5
TATASTEEL	940	CE	7,583	31.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	7,491	49.0
TATASTEEL	900	PE	6,710	27.8
RELIANCE	1,900	PE	5,791	17.0
TATASTEEL	850	PE	5,368	11.9
TATASTEEL	800	PE	5,132	5.1
TATASTEEL	880	PE	3,880	20.0
RELIANCE	1,980	PE	3,227	40.4
JSWSTEEL	550	PE	3,210	7.7
TATASTEEL	860	PE	3,070	14.0
TATASTEEL	890	PE	3,059	24.4

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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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