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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	14,870	1,12,79,550	49,45,150	46.55	1.52	14444
PREVIOUS	14,770	1,12,82,025	63,43,750	45.95	1.49	
% CHANGE	0.67%	-0.02%	-22.05%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and remained range bound through the day.
- Nifty added 98 points to close at 14823.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14900CE and in 14700PE.
- PCR OI stands at 1.52 compared to 1.49 in the previous trading session.
- Nifty to trade with a support of 14444.

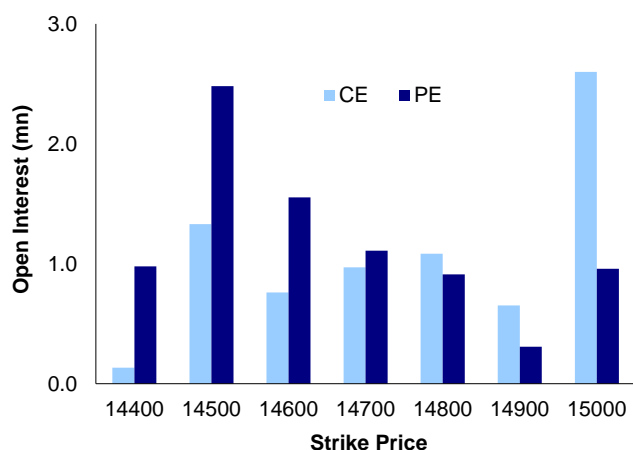
NIFTY LEVELS

14444 14510 14749 14881 14956 15074

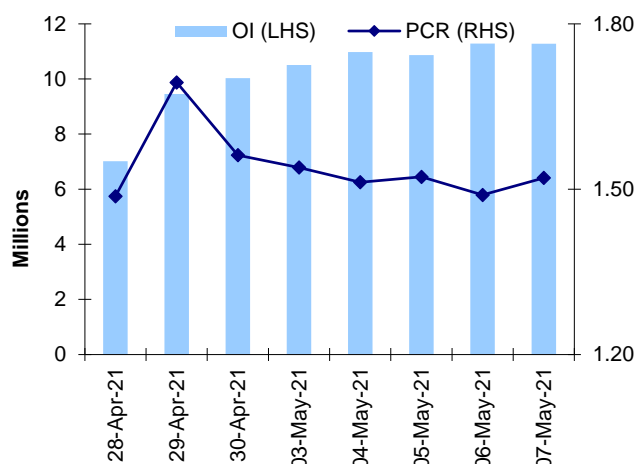
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 538,668Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NATIONALUM	29.8%	11,37,30,000	10.9%
SBILIFE	27.5%	89,85,750	3.2%
HDFCAMC	12.7%	7,98,000	-0.5%
RAMCOCEM	11.8%	17,51,850	-1.4%
PNB	9.7%	24,66,88,000	-0.4%
ALKEM	9.3%	2,91,400	1.6%
AARTIIND	9.1%	8,93,775	-5.0%
MANAPPURAM	8.3%	2,46,66,000	2.1%
VOLTAS	7.8%	27,09,000	-1.5%
AUBANK	6.5%	34,74,000	-2.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ESCORTS	-9.8%	31,78,450	2.7%
BHEL	-9.4%	12,55,27,500	-0.4%
M&M	-7.6%	1,04,54,500	2.7%
TORNTPHARM	-6.0%	9,73,000	0.3%
NAM-INDIA	-5.9%	14,92,800	1.5%
NAVINFLUOR	-5.7%	3,83,400	-6.9%
IDFCFIRSTB	-5.4%	13,04,25,500	-0.2%
BANDHANBNK	-5.1%	2,66,65,200	0.9%
TATACHEM	-4.9%	95,99,000	0.4%
TCS	-4.7%	63,64,800	0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	5,40,75,433	6,29,178	1,182
SAIL	16,48,83,787	2,32,759	144
JSWSTEEL	2,65,86,556	1,99,602	757
HINDALCO	4,63,43,220	1,83,616	401
SBIN	3,83,57,618	1,37,018	358
TATAMOTORS	4,15,91,323	1,26,165	303
HDFC	48,29,852	1,19,352	2,497
RELIANCE	56,71,163	1,10,021	1,932
NATIONALUM	14,26,51,924	1,06,093	76

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	115	CE	2.9	112	136,44,400
COALINDIA	140	CE	3.4	138	82,36,200
IOC	100	CE	1.6	95	87,68,500
IOC	95	CE	3.3	95	84,76,000
ITC	210	CE	3.5	207	134,65,600
NTPC	110	CE	1.4	106	101,46,000
HEROMOTOCO	3,000	CE	37.0	2,872	5,25,600
ZEEL	200	CE	6.2	187	90,81,000
COALINDIA	150	CE	1.1	138	44,56,200
MARUTI	7,000	CE	83.4	6,723	3,01,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	6,000	PE	21.7	6,723	1,70,600
ITC	200	PE	2.2	207	55,90,400
TATASTEEL	1,000	PE	5.0	1,186	28,86,600
HINDALCO	370	PE	6.1	402	19,90,900
TCS	3,000	PE	18.2	3,140	3,32,700
LUPIN	1,100	PE	13.9	1,202	4,59,850
HEROMOTOCO	2,700	PE	25.6	2,872	1,80,300
TATASTEEL	1,100	PE	17.5	1,186	22,59,300
KOTAKBANK	1,700	PE	20.0	1,785	5,25,600
SBIN	350	PE	10.9	359	39,93,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACONSUM	620	CE	1,12,050	4050%	26.3
TATACONSUM	630	CE	2,09,250	1838%	21.2
DLF	285	CE	1,32,000	1233%	3.8
DLF	320	CE	1,68,300	1175%	0.7
NATIONALUM	76	CE	12,41,000	630%	4.4
NMDC	190	CE	34,03,600	615%	7.3
GLENMARK	620	CE	9,53,350	569%	25.4
MUTHOOTFIN	1,400	CE	1,09,500	484%	5.3
GAIL	162	CE	2,37,900	457%	1.9
GLENMARK	630	CE	2,53,000	412%	22.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NATIONALUM	71	PE	7,65,000	4400%	1.9
NATIONALUM	74	PE	6,80,000	3900%	3.0
TATASTEEL	1,160	PE	2,68,600	3411%	38.1
JINDALSTEL	500	PE	1,75,000	3400%	36.7
NATIONALUM	75	PE	28,22,000	3220%	3.4
NMDC	180	PE	12,12,700	2917%	5.7
JINDALSTEL	470	PE	1,47,500	2850%	19.8
TATASTEEL	1,180	PE	2,98,350	2407%	47.4
TATASTEEL	1,200	PE	3,71,450	1886%	58.3
TATASTEEL	1,140	PE	12,61,400	1879%	29.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,200	CE	36,537	44.7
RELIANCE	2,000	CE	20,541	27.2
TATASTEEL	1,250	CE	17,399	27.0
HDFC	2,500	CE	14,825	73.1
TATASTEEL	1,150	CE	11,627	69.9
HINDALCO	400	CE	11,187	19.9
TATASTEEL	1,180	CE	10,548	53.7
ADANI PORTS	800	CE	9,899	27.0
HEROMOTOCO	3,000	CE	9,119	37.0
GLENMARK	600	CE	9,024	32.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,100	PE	14,430	17.5
TATASTEEL	1,000	PE	7,287	5.0
TATASTEEL	1,050	PE	6,795	8.7
TATASTEEL	1,150	PE	6,285	33.7
TATASTEEL	1,140	PE	5,834	29.9
RELIANCE	1,900	PE	5,113	31.5
TATASTEEL	1,120	PE	4,411	22.9
HEROMOTOCO	2,800	PE	3,748	50.2
TATASTEEL	1,080	PE	3,642	13.2
BAJFINANCE	5,500	PE	3,627	198.5

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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