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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	14,985	1,11,95,100	43,28,400	42.65	1.60	<b>14444</b>
PREVIOUS	14,870	1,12,79,550	49,45,150	46.55	1.52	
% CHANGE	0.77%	-0.75%	-12.47%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and traded above 14900 levels.
- Nifty added 119 points to close at 14942.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 15000PE and Reduction in 14700CE.
- PCR OI stands at 1.60 compared to 1.52 in the previous trading session.
- Nifty to trade with a support of 14444.

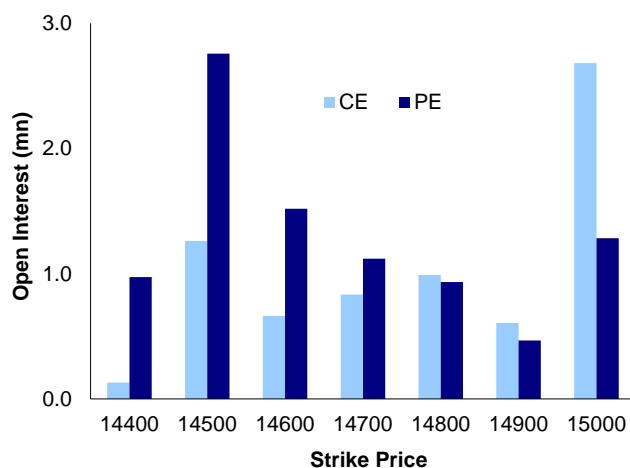
### NIFTY LEVELS

14444    14510    14749    14881    14956    15074

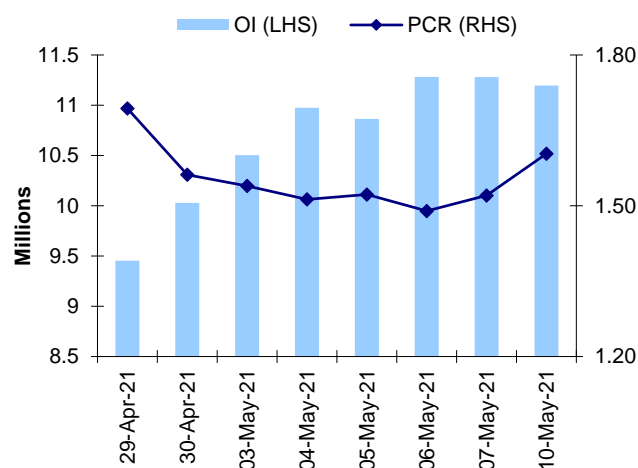
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 609,872Cr

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ALKEM	52.6%	4,44,600	4.3%
TORNTPOWER	32.9%	24,60,000	8.4%
PNB	32.7%	32,74,24,000	-1.8%
COFORGE	15.8%	10,11,950	-4.7%
VOLTAS	15.0%	31,16,500	-0.2%
GUJGASLTD	14.3%	10,57,500	-0.8%
LTI	13.6%	5,30,250	-2.7%
NAVINFLUOR	13.0%	4,33,125	-4.7%
BEL	12.2%	3,78,13,800	5.0%
GRANULES	11.9%	80,55,350	4.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NATIONALUM	-18.7%	9,24,80,000	7.2%
BHEL	-16.3%	10,50,10,500	13.6%
BANDHANBNK	-12.3%	2,33,98,200	-0.5%
DLF	-6.6%	3,03,27,000	3.2%
ESCORTS	-6.6%	29,69,450	1.7%
CIPLA	-5.4%	1,70,23,500	2.0%
TCS	-4.5%	60,78,300	0.4%
PIIND	-4.4%	3,89,250	4.6%
TATACONSUM	-4.4%	76,35,600	0.7%
HDFC	-4.3%	1,57,30,800	1.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	2,80,80,884	3,40,995	1,216
SAIL	11,43,03,952	1,68,359	146
TATAMOTORS	5,32,60,388	1,65,384	315
HINDALCO	3,95,16,234	1,65,001	426
BHEL	25,89,68,781	1,62,919	66
SBIN	4,17,39,324	1,51,461	362
RELIANCE	64,33,879	1,24,304	1,926
DRREDDY	22,44,484	1,19,703	5,328
JSWSTEEL	1,51,05,182	1,15,252	759

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	115	CE	3.7	115	135,52,000
NTPC	110	CE	2.3	108	155,09,700
COALINDIA	140	CE	9.7	148	71,14,800
COALINDIA	150	CE	4.5	148	64,09,200
IOC	100	CE	3.0	100	91,97,500
ITC	210	CE	3.4	207	142,72,000
ZEEL	200	CE	6.3	190	102,15,000
HEROMOTOCO	3,000	CE	27.9	2,853	5,28,300
ONGC	120	CE	2.0	115	63,44,800
COALINDIA	160	CE	1.9	148	44,77,200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	140	PE	2.0	148	30,24,000
COALINDIA	130	PE	0.6	148	26,79,600
DRREDDY	5,000	PE	80.3	5,345	2,29,875
MARUTI	6,000	PE	16.0	6,784	1,71,400
COALINDIA	135	PE	1.1	148	22,26,000
ITC	200	PE	2.1	207	56,22,400
TATASTEEL	1,100	PE	11.7	1,221	28,69,600
TCS	3,000	PE	13.6	3,153	3,29,100
TATASTEEL	1,000	PE	3.7	1,221	27,27,650
HINDALCO	370	PE	2.5	428	20,51,100

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TORNTPOWER	460	CE	3,13,500	6867%	15.2
IOC	108	CE	1,69,000	2500%	0.9
TATAPOWER	112	CE	6,48,000	2300%	5.0
COALINDIA	175	CE	3,02,400	2300%	0.7
TORNTPOWER	450	CE	4,18,500	2225%	19.1
BEL	152	CE	1,90,000	1150%	3.9
GRANULES	365	CE	2,30,950	1142%	19.8
IOC	120	CE	9,36,000	1100%	0.3
COALINDIA	165	CE	9,36,600	1015%	1.3
COALINDIA	185	CE	2,64,600	950%	0.4

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDALCO	405	PE	1,22,550	5600%	10.1
COALINDIA	142	PE	5,08,200	3933%	2.8
MOTHERSUMI	230	PE	3,43,000	3167%	8.5
TATAPOWER	104	PE	2,16,000	3100%	2.6
COALINDIA	147	PE	2,26,800	2600%	4.9
HINDALCO	410	PE	8,04,100	2393%	11.7
UPL	660	PE	1,57,300	2320%	23.1
COALINDIA	145	PE	15,07,800	1532%	3.7
HINDALCO	420	PE	6,72,950	1152%	16.2
NTPC	108	PE	2,45,100	975%	2.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	13,074	24.2
TATASTEEL	1,250	CE	12,522	37.2
COALINDIA	150	CE	10,740	4.5
TATAMOTORS	320	CE	10,498	13.0
SUNPHARMA	700	CE	9,548	23.2
DRREDDY	5,500	CE	9,438	151.7
LT	1,400	CE	8,837	37.2
HINDALCO	420	CE	8,388	23.9
RELIANCE	1,940	CE	8,271	45.2
DIVISLAB	4,200	CE	7,830	142.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,100	PE	10,613	11.7
RELIANCE	1,900	PE	6,945	29.0
TATASTEEL	1,200	PE	6,605	39.5
BANDHANBNK	300	PE	4,122	15.5
BANDHANBNK	290	PE	4,040	10.8
SBIN	360	PE	3,899	12.4
BANDHANBNK	280	PE	3,877	7.4
DRREDDY	5,000	PE	3,706	80.3
TATASTEEL	1,150	PE	3,564	21.6
RELIANCE	1,920	PE	3,489	37.6

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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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