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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	15,185	1,08,52,875	49,06,150	11.95	1.48	14590
PREVIOUS	15,120	1,07,22,000	83,96,550	13.55	1.50	
% CHANGE	0.43%	1.22%	-41.57%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and gained before trading in a small range.
- Nifty added 66 points to close at 15173.
- OI concentration seen in 15500CE and 14000PE
- Activity witnessed in 15000 strike.
- PCR OI stands at 1.48 compared to 1.50 in the previous trading session.
- Nifty to trade with a support of 14590.

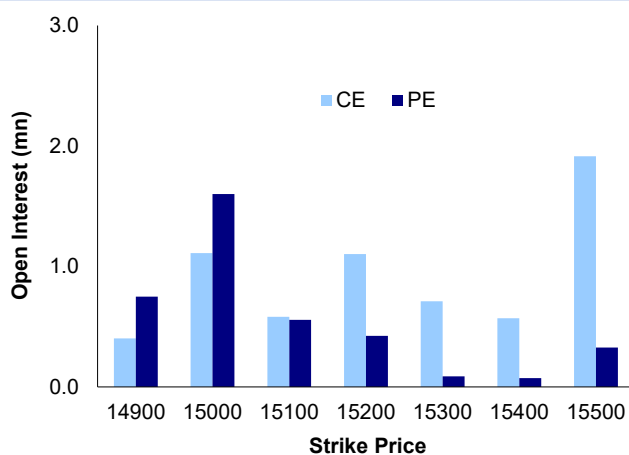
NIFTY LEVELS

14590	14754	14925	15076	15246	15497
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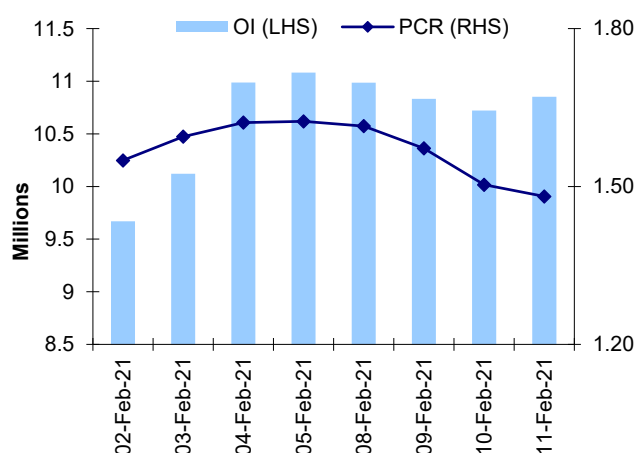
Stocks

- **Sector:** - Metal stocks traded positive.
- Market wide-open interest is 486,903Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HINDALCO	34.2%	3,23,36,000	5.7%
BANKBARODA	18.6%	9,70,86,600	-3.1%
M&MFIN	16.2%	1,33,64,000	3.4%
MGL	16.0%	17,57,400	3.1%
BATAINDIA	12.2%	18,24,900	-2.4%
ITC	11.1%	14,76,80,000	-0.5%
IDEA	10.4%	97,37,70,000	8.4%
HDFCAMC	8.2%	4,83,400	-0.7%
AMARAJABAT	7.3%	22,80,000	-0.9%
CUMMINSIND	7.3%	12,99,600	-2.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MOTHERSUMI	-12.4%	3,77,09,000	3.0%
PAGEIND	-9.3%	99,210	-3.7%
DABUR	-9.2%	1,28,37,500	2.1%
CHOLAFIN	-8.5%	51,20,000	0.8%
CADILAHC	-7.3%	1,11,12,200	0.3%
TORNTPOWER	-6.9%	51,93,000	1.0%
MUTHOOTFIN	-6.2%	43,78,500	0.7%
TORNTPHARM	-4.6%	12,73,000	0.9%
NAUKRI	-4.5%	7,60,000	5.8%
VOLTAS	-4.2%	38,76,000	1.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,96,31,870	3,98,156	2,056
TATAMOTORS	5,52,57,166	1,80,566	325
SBIN	3,63,92,708	1,42,516	390
HINDALCO	4,73,56,292	1,37,762	295
TATASTEEL	1,63,40,705	1,13,402	695
BHARTIARTL	1,88,98,771	1,13,126	598
HDFCBANK	68,24,309	1,07,673	1,572
ICICIBANK	1,60,72,702	1,01,074	631
ITC	4,36,31,374	98,861	226

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	1.4	137	139,56,600
GAIL	150	CE	1.3	137	73,07,800
ITC	250	CE	2.8	225	225,98,400
HINDUNILVR	2,300	CE	37.3	2,266	15,10,800
NTPC	100	CE	2.0	97	131,89,800
ITC	240	CE	4.6	225	212,00,000
MARUTI	8,000	CE	110.2	7,675	4,01,200
COALINDIA	140	CE	3.5	137	46,41,000
GAIL	140	CE	3.4	137	56,60,800
TATASTEEL	800	CE	3.9	697	60,06,100

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	130	PE	1.7	137	34,35,600
SBIN	390	PE	13.7	391	90,78,000
SBIN	300	PE	0.8	391	86,13,000
COALINDIA	135	PE	3.3	137	25,15,800
SBIN	350	PE	2.8	391	77,52,000
SBIN	370	PE	5.9	391	75,57,000
AXISBANK	700	PE	9.7	741	35,01,600
SBIN	330	PE	1.5	391	64,50,000
ITC	220	PE	6.5	225	84,67,200
HINDALCO	250	PE	0.6	297	22,18,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PEL	1,750	CE	1,01,750	560.7%	34.9
MOTHERSUMI	182	CE	3,85,000	358.3%	9.3
ACC	1,860	CE	1,38,500	313.4%	33.5
MUTHOOTFIN	1,360	CE	1,14,750	264.3%	19.5
HINDALCO	315	CE	2,66,600	226.3%	4.8
JINDALSTEL	280	CE	7,50,000	183.0%	39.4
POWERGRID	250	CE	1,76,000	175.0%	0.7
GODREJPROP	1,600	CE	2,53,500	161.7%	21.9
BHARATFORG	680	CE	4,11,000	158.5%	20.8
HINDALCO	295	CE	6,88,000	154.0%	12.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IOC	95	PE	1,56,000	2300%	2.2
CANBK	132	PE	3,13,200	1350%	1.0
BATAINDIA	1,440	PE	1,01,200	1214%	11.6
MOTHERSUMI	177	PE	2,17,000	933%	9.8
HINDALCO	300	PE	3,44,000	789%	12.5
GAIL	137	PE	3,23,300	783%	4.8
HINDALCO	290	PE	9,80,400	714%	7.7
AMBUJACEM	225	PE	1,74,000	625%	0.4
BEL	122	PE	4,25,600	367%	1.2
RELIANCE	2,020	PE	1,89,750	295%	39.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	55,172	45.1
RELIANCE	2,000	CE	53,712	94.8
RELIANCE	2,050	CE	32,053	66.3
RELIANCE	2,200	CE	28,141	19.4
RELIANCE	2,040	CE	15,421	70.5
RELIANCE	2,150	CE	13,647	30.3
RELIANCE	2,020	CE	11,768	82.2
RELIANCE	2,060	CE	9,580	62.1
RELIANCE	2,300	CE	8,190	9.1
RELIANCE	2,080	CE	7,388	53.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	18,162	31.8
RELIANCE	1,900	PE	16,389	10.1
RELIANCE	1,950	PE	12,050	18.3
RELIANCE	1,850	PE	7,171	6.0
RELIANCE	1,980	PE	6,855	25.6
RELIANCE	1,800	PE	6,593	4.0
RELIANCE	1,960	PE	5,998	20.5
RELIANCE	1,940	PE	5,077	16.3
RELIANCE	2,020	PE	5,042	39.8
RELIANCE	1,880	PE	4,032	8.2

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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