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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	14,878	1,17,35,475	55,92,800	28.25	1.70	14444
PREVIOUS	14,985	1,11,95,100	43,28,400	42.65	1.60	
% CHANGE	-0.71%	4.83%	29.21%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and remained range bound through the day.
- Nifty lost 91 points to close at 14850.
- OI concentration seen in 15000CE and 14000PE
- Activity witnessed in 14800 strike
- PCR OI stands at 1.70 compared to 1.60 in the previous trading session.
- Nifty to trade with a support of 14444.

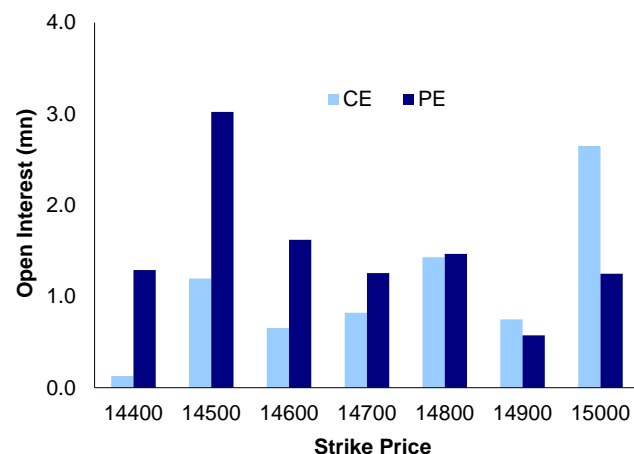
NIFTY LEVELS

14444 14510 14749 14881 14956 15074

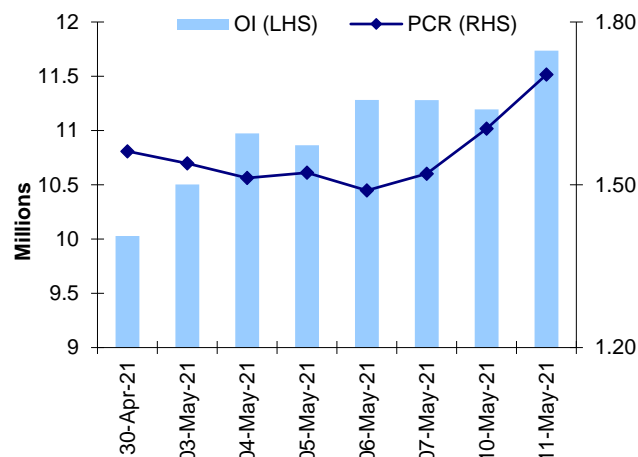
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 643,143Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUMMINSIND	30.2%	12,32,400	0.0%
VOLTAS	21.9%	37,97,500	4.4%
COALINDIA	20.8%	4,66,20,000	5.9%
LTI	20.7%	6,40,200	-1.3%
RAMCOCEM	19.4%	21,53,050	-1.5%
SIEMENS	14.6%	9,81,750	3.5%
TATACHEM	14.0%	1,06,40,000	1.9%
CANBK	13.7%	7,16,47,200	2.0%
CHOLAFIN	13.6%	65,30,000	-0.6%
CONCOR	13.4%	79,71,300	5.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAM-INDIA	-11.7%	13,21,600	-0.3%
ALKEM	-8.1%	4,08,800	0.3%
NATIONALUM	-7.1%	8,59,35,000	-2.5%
TATASTEEL	-6.7%	4,63,89,600	1.4%
MINDTREE	-5.6%	15,44,000	-1.4%
MARICO	-5.2%	89,00,000	1.9%
PAGEIND	-5.0%	65,310	-0.8%
PNB	-5.0%	31,10,88,000	-1.5%
DLF	-5.0%	2,88,25,500	-0.2%
ULTRACEMCO	-4.9%	26,00,400	1.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	4,11,08,381	5,00,581	1,234
BHEL	51,01,38,918	3,63,270	73
TATAMOTORS	5,84,72,304	1,84,870	316
SAIL	11,71,84,978	1,65,403	140
SBIN	4,18,92,770	1,51,986	365
JSWSTEEL	1,62,77,517	1,20,682	734
RELIANCE	62,20,217	1,20,013	1,933
HINDALCO	2,74,97,466	1,13,864	413
SUNPHARMA	1,47,60,511	1,04,940	708

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	115	CE	6.4	119	133,82,600
NTPC	110	CE	5.0	113	189,24,000
ONGC	120	CE	4.1	119	94,47,900
COALINDIA	160	CE	5.2	157	81,98,400
ITC	210	CE	3.1	205	157,08,800
ZEEL	200	CE	5.6	188	104,25,000
HEROMOTOCO	3,000	CE	25.7	2,854	5,47,500
AMBUJACEM	320	CE	8.6	316	22,80,000
CIPLA	900	CE	33.4	893	20,09,800
ITC	220	CE	1.2	205	109,98,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATASTEEL	1,100	PE	9.7	1,236	31,62,000
COALINDIA	130	PE	0.5	157	30,49,200
COALINDIA	135	PE	0.8	157	30,40,800
COALINDIA	140	PE	1.3	157	30,36,600
COALINDIA	150	PE	3.5	157	27,17,400
ITC	200	PE	2.5	205	57,72,800
CIPLA	900	PE	39.7	893	10,21,150
TCS	3,000	PE	16.6	3,126	3,34,500
TATASTEEL	1,000	PE	3.2	1,236	25,43,200
COALINDIA	145	PE	2.2	157	22,93,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDPETRO	300	CE	12,28,500	9000%	2.0
CONCOR	670	CE	1,00,032	6300%	10.8
MARICO	505	CE	1,02,000	5000%	4.8
IOC	106	CE	3,12,000	4700%	2.9
MOTHERSUMI	237	CE	1,29,500	3600%	9.9
IOC	123	CE	2,01,500	3000%	0.6
CONCOR	640	CE	2,14,131	2640%	19.1
COALINDIA	162	CE	5,33,400	2440%	4.3
POWERGRID	270	CE	1,84,000	2200%	0.4
NTPC	117	CE	4,84,500	1317%	2.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHEL	65	PE	38,53,500	36600%	1.7
COALINDIA	160	PE	2,81,400	6600%	8.6
NTPC	109	PE	3,42,000	5900%	1.8
GAIL	160	PE	5,18,500	4150%	5.1
COALINDIA	155	PE	15,70,800	3640%	5.6
TATAPOWER	112	PE	1,62,000	2300%	6.6
HINDPETRO	260	PE	10,63,800	2089%	5.2
RECLTD	132	PE	1,20,000	1900%	1.4
RECLTD	137	PE	1,14,000	1800%	2.9
CONCOR	600	PE	1,62,552	1056%	20.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,300	CE	17,142	26.7
TATASTEEL	1,250	CE	16,187	44.4
RELIANCE	2,000	CE	13,393	21.9
TATASTEEL	1,200	CE	12,443	69.4
BHEL	75	CE	11,855	4.8
COALINDIA	160	CE	11,605	5.2
NTPC	110	CE	11,115	5.0
VOLTAS	1,000	CE	10,517	44.7
TATAMOTORS	320	CE	10,236	12.7
TATASTEEL	1,240	CE	8,405	49.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,200	PE	9,896	33.8
TATASTEEL	1,100	PE	9,215	9.7
TATASTEEL	1,150	PE	6,376	18.0
TATASTEEL	1,180	PE	5,847	26.6
BHEL	60	PE	5,788	0.8
RELIANCE	1,900	PE	4,954	26.2
COALINDIA	150	PE	3,949	3.5
SBIN	360	PE	3,818	11.3
SBIN	350	PE	3,641	7.4
TATAMOTORS	300	PE	3,412	6.9

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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