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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	14,710	1,19,70,825	78,74,550	14.05	1.53	<b>14444</b>
PREVIOUS	14,878	1,17,35,475	55,92,800	28.25	1.70	
% CHANGE	-1.13%	2.01%	40.80%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a negative note and trended lower through the day.
- Nifty lost 154 points to close at 14696.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14800CE and Reduction in 14500PE.
- PCR OI stands at 1.53 compared to 1.70 in the previous trading session.
- Nifty to trade with a support of 14444.

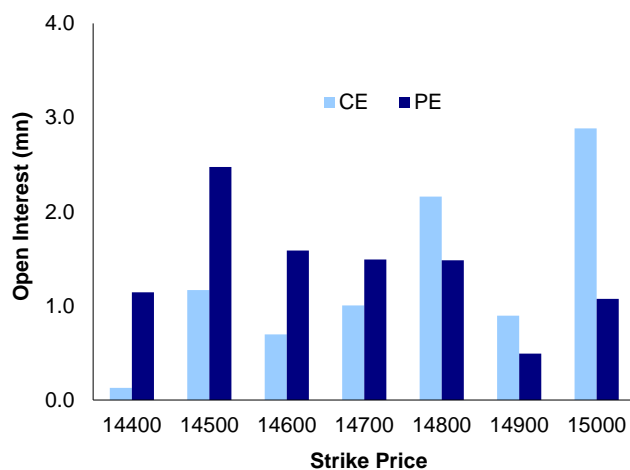
### NIFTY LEVELS

14444    14510    14749    14881    14956    15074

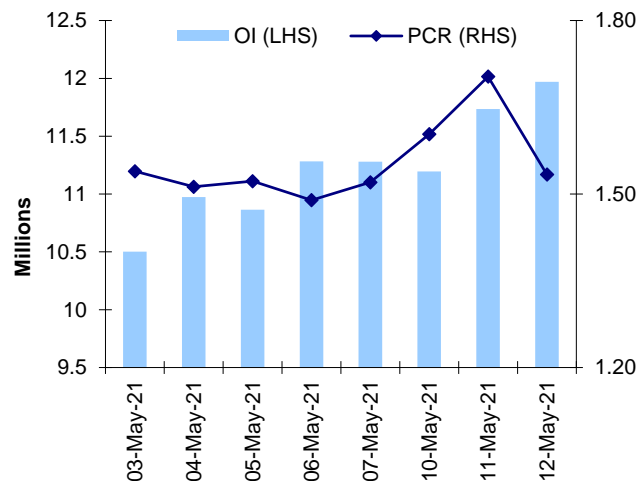
### Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 508,188Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CADILAHC	16.1%	2,50,05,200	2.7%
BANKBARODA	13.2%	13,04,31,600	4.5%
CHOLAFIN	12.0%	73,13,750	-4.9%
GRANULES	11.2%	94,53,450	-6.4%
NAUKRI	10.1%	13,05,250	-2.9%
CUMMINSIND	8.3%	13,35,000	0.4%
GODREJCP	8.3%	49,66,000	21.9%
EXIDEIND	8.1%	1,33,09,200	-0.1%
MRF	7.8%	50,020	-1.7%
MCDOWELL-N	6.8%	1,30,80,000	0.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BEL	-18.8%	3,34,62,800	-1.1%
PNB	-12.8%	27,11,36,000	5.8%
CANBK	-10.6%	6,40,44,000	1.4%
NAM-INDIA	-10.2%	11,87,200	-1.3%
RECLTD	-7.3%	1,53,72,000	-1.3%
SRF	-6.7%	5,31,500	-0.2%
COFORGE	-6.3%	9,67,525	-0.8%
MARUTI	-6.2%	24,21,300	1.2%
GAIL	-5.9%	3,17,68,800	-0.5%
UBL	-5.8%	9,63,900	0.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	3,08,89,192	3,74,549	1,179
TATAMOTORS	11,15,84,920	3,64,179	326
BHEL	34,75,03,495	2,55,128	71
SBIN	5,34,36,590	1,96,745	368
SAIL	9,56,77,126	1,30,644	132
PNB	34,58,69,236	1,28,481	37
RELIANCE	60,81,627	1,16,484	1,913
JSWSTEEL	1,44,10,802	1,04,054	708
SIEMENS	50,26,007	1,03,958	2,004

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	CE	3.1	116	139,44,700
ONGC	115	CE	4.7	116	134,05,700
NTPC	110	CE	5.6	114	185,70,600
COALINDIA	160	CE	3.9	154	94,66,800
ITC	210	CE	2.8	204	164,86,400
HEROMOTOCO	3,000	CE	23.3	2,849	5,31,300
ONGC	130	CE	1.3	116	64,21,800
IBULHSGFIN	200	CE	6.6	188	35,74,300
NTPC	120	CE	2.1	114	107,21,700
ZEEL	200	CE	7.6	194	94,89,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	5,000	PE	81.2	5,321	3,20,375
COALINDIA	140	PE	1.2	154	32,55,000
TATASTEEL	1,100	PE	16.1	1,181	27,43,800
ITC	200	PE	2.8	204	60,06,400
COALINDIA	150	PE	3.9	154	26,62,800
NTPC	105	PE	0.8	114	46,79,700
HCLTECH	900	PE	16.7	908	12,67,700
COALINDIA	145	PE	2.2	154	25,53,600
TATASTEEL	1,000	PE	4.2	1,181	23,52,800
TCS	3,000	PE	22.8	3,089	2,95,500

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GODREJCP	850	CE	2,26,000	22500%	50.8
MOTHERSUMI	280	CE	3,32,500	2275%	2.5
NTPC	123	CE	3,47,700	1933%	1.5
CADILAHC	675	CE	1,78,200	1520%	20.9
CADILAHC	710	CE	4,44,400	1454%	11.8
NMDC	222	CE	3,08,200	1433%	5.2
BANKBARODA	88	CE	3,39,300	1350%	1.6
NTPC	133	CE	9,40,500	1169%	0.8
MOTHERSUMI	270	CE	9,80,000	977%	3.4
CADILAHC	665	CE	2,00,200	911%	24.4

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NMDC	210	PE	5,96,300	8800%	14.9
GODREJCP	750	PE	3,77,000	7440%	4.6
CADILAHC	660	PE	4,18,000	4650%	35.5
POWERGRID	230	PE	5,04,000	1160%	9.9
GODREJCP	720	PE	2,65,000	1105%	2.3
TATAMOTORS	335	PE	1,25,400	1000%	20.2
BANKBARODA	76	PE	3,15,900	800%	3.5
NMDC	205	PE	9,11,200	656%	11.0
POWERGRID	222	PE	1,80,000	650%	6.0
ONGC	117	PE	1,15,500	650%	5.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	330	CE	17,952	14.6
SBIN	370	CE	16,796	14.1
SBIN	380	CE	16,422	9.9
RELIANCE	2,000	CE	13,207	16.2
TATAMOTORS	350	CE	13,091	7.9
TATAMOTORS	340	CE	12,988	10.6
TATAMOTORS	320	CE	12,902	19.1
MARUTI	7,000	CE	12,554	96.6
SBIN	400	CE	12,309	4.6
TATASTEEL	1,300	CE	11,005	12.5

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,200	PE	9,835	55.6
TATASTEEL	1,100	PE	8,535	16.1
RELIANCE	1,900	PE	6,902	33.6
SBIN	360	PE	5,719	9.8
TATASTEEL	1,150	PE	5,422	31.4
TATAMOTORS	320	PE	4,932	12.0
TATAMOTORS	300	PE	4,695	5.1
SBIN	350	PE	4,467	6.4
GODREJCP	800	PE	4,180	12.6
TATASTEEL	1,180	PE	4,104	45.0

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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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