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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	15,330	1,07,64,525	63,05,500	17.25	1.38	14925
PREVIOUS	15,332	1,08,72,450	46,31,250	18.2	1.40	
% CHANGE	-0.01%	-0.99%	36.15%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and traded above 15400 levels before giving up all its gains to close flat.
- Nifty lost 1 point to close at 15313.
- OI concentration seen in 16000CE and 14000PE
- Addition witnessed in 15400CE and 15000PE.
- PCR OI stands at 1.38 compared to 1.40 in the previous trading session.
- Nifty to trade with a support of 14925.

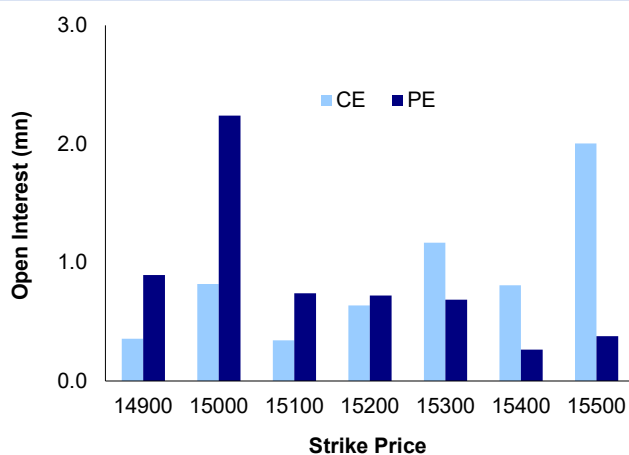
NIFTY LEVELS

14590	14754	14925	15076	15246	15497
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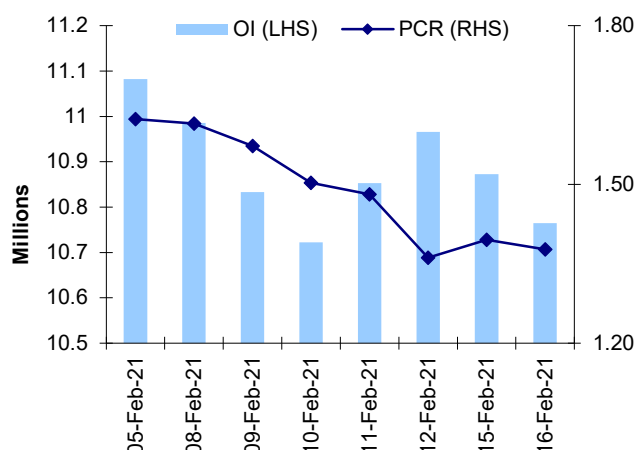
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 626,418Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JINDALSTEL	22.2%	2,57,55,000	7.8%
NAUKRI	14.0%	8,44,750	-7.7%
LUPIN	13.4%	85,17,850	3.6%
NESTLEIND	11.8%	3,59,950	-1.5%
SIEMENS	10.5%	8,52,500	-2.3%
GODREJCP	9.8%	39,83,000	-3.0%
TCS	9.5%	73,84,500	-1.0%
AMARAJABAT	9.1%	34,26,000	-2.2%
SRF	6.5%	3,38,750	2.9%
ASHOKLEY	6.3%	4,52,52,000	-1.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
VOLTAS	-31.3%	26,31,000	-1.9%
MFSL	-15.5%	38,37,600	4.1%
TORNTPOWER	-12.3%	42,87,000	3.5%
CONCOR	-8.9%	65,23,962	-1.3%
RBLBANK	-7.2%	2,48,73,300	1.8%
ICICIPRULI	-6.8%	88,00,500	0.9%
SRTRANSFIN	-6.5%	47,03,200	-2.3%
AARTIIND	-5.6%	5,49,950	1.0%
BERGEPAIN	-4.7%	34,63,900	-0.6%
BANDHANBNK	-4.7%	2,56,59,000	3.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	8,03,65,431	3,27,399	402
TATASTEEL	3,36,61,838	2,35,345	699
TATAMOTORS	6,59,43,843	2,18,903	329
RELIANCE	98,86,093	2,03,775	2,060
AXISBANK	2,39,68,943	1,86,796	775
ICICIBANK	2,49,66,739	1,64,861	658
ADANIENT	1,94,26,061	1,52,564	780
HDFCBANK	69,48,679	1,12,935	1,627
KOTAKBANK	54,80,183	1,11,176	2,020

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	0.6	134	154,77,000
COALINDIA	140	CE	1.7	134	67,99,800
ITC	230	CE	1.4	214	262,14,400
ITC	220	CE	2.9	214	251,84,000
TCS	3,200	CE	33.6	3,122	12,45,000
ONGC	100	CE	4.8	102	95,94,200
TCS	3,300	CE	14.7	3,122	11,51,400
HINDUNILVR	2,300	CE	9.9	2,205	14,64,600
ITC	240	CE	0.8	214	224,92,800
ONGC	110	CE	1.5	102	86,39,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	390	PE	7.0	404	83,13,000
AXISBANK	700	PE	3.0	779	37,11,600
SBIN	350	PE	1.4	404	69,99,000
SBIN	370	PE	2.9	404	66,33,000
TATAMOTORS	300	PE	4.3	330	51,58,500
POWERGRID	210	PE	1.4	226	11,16,000
ITC	210	PE	2.5	214	87,42,400
HINDUNILVR	2,200	PE	32.0	2,205	5,51,700
SBIN	400	PE	10.9	404	59,94,000
ONGC	100	PE	2.4	102	32,87,900

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HAVELLS	1,260	CE	3,43,000	1705%	19.7
VEDL	192	CE	1,98,400	967%	6.1
HAVELLS	1,240	CE	3,45,000	832%	27.1
ONGC	107	CE	5,31,300	763%	2.1
IOC	102	CE	1,04,000	700%	0.8
JINDALSTEL	335	CE	2,50,000	614%	12.5
POWERGRID	227	CE	2,16,000	575%	5.3
ZEEL	205	CE	2,82,000	571%	9.1
HAVELLS	1,230	CE	1,30,000	491%	30.8
HINDALCO	340	CE	11,35,200	389%	0.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JINDALSTEL	330	PE	4,00,000	7900%	11.3
POWERGRID	222	PE	4,88,000	6000%	4.7
SBIN	435	PE	2,34,000	2500%	35.4
PFC	135	PE	4,58,800	1380%	4.0
HINDALCO	310	PE	2,40,800	1300%	12.7
POWERGRID	220	PE	6,92,000	1053%	3.8
HAVELLS	1,200	PE	1,01,000	818%	25.9
JINDALSTEL	320	PE	5,85,000	800%	7.4
ADANIANT	780	PE	2,30,000	576%	30.4
POWERGRID	217	PE	2,36,000	436%	3.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	33,675	31.2
MARUTI	8,000	CE	16,489	85.9
RELIANCE	2,200	CE	14,617	10.5
TATASTEEL	700	CE	14,292	22.5
SBIN	420	CE	13,236	7.1
SBIN	410	CE	13,193	10.6
TATASTEEL	720	CE	12,861	14.8
MARUTI	7,800	CE	12,725	148.5
SBIN	450	CE	12,238	2.4
MARUTI	7,700	CE	11,766	189.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	9,874	18.1
SBIN	400	PE	8,265	10.9
RELIANCE	1,900	PE	6,514	4.9
RELIANCE	2,050	PE	5,878	36.0
RELIANCE	1,950	PE	5,291	9.1
SBIN	390	PE	5,200	7.0
HDFCBANK	1,600	PE	4,795	15.4
SBIN	380	PE	4,676	4.5
ICICIBANK	650	PE	4,058	8.9
TATASTEEL	700	PE	3,942	20.3

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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