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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	14,712	73,90,425	92,69,700	4.55	0.77	<b>14600</b>
PREVIOUS	14,673	89,73,975	85,05,100	-2.35	0.68	
% CHANGE	0.27%	-17.65%	8.99%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and remained range bound through the trading session.
- Nifty added 32 point to close at 14707.
- OI concentration seen in 15000CE and 14000PE
- Activity witnessed in 14700 strike
- PCR OI stands at 0.77 compared to 0.68 in the previous trading session.
- Nifty to trade with a support of 14600.

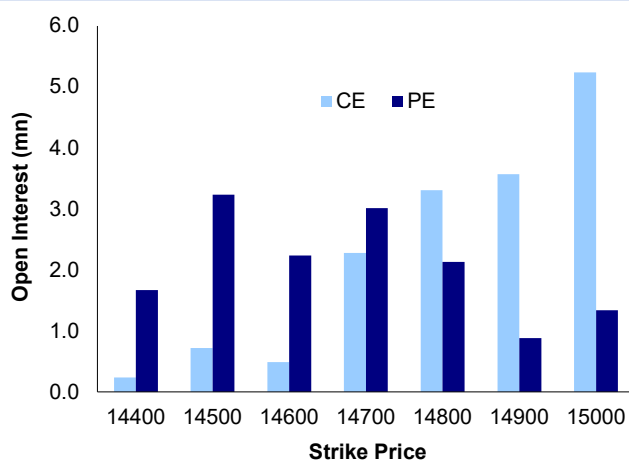
### NIFTY LEVELS

14224      14478      14600      14825      15031      15240

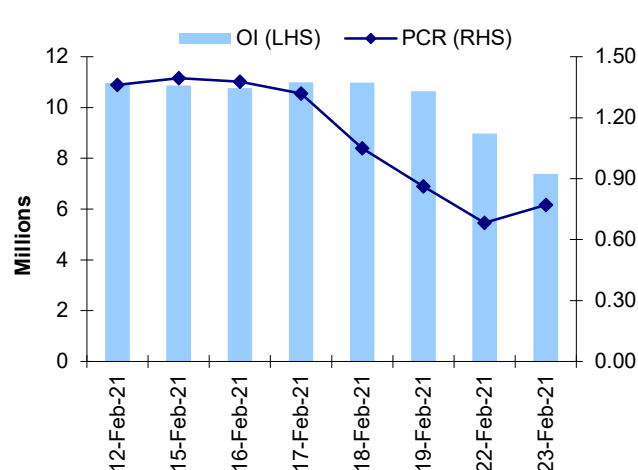
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 624,345Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HINDALCO	18.0%	3,71,95,000	5.4%
FEDERALBNK	14.4%	9,62,60,000	1.6%
LALPATHLAB	13.7%	1,63,500	-4.6%
BANKBARODA	12.7%	9,75,89,700	-3.0%
BANDHANBNK	11.0%	2,61,88,200	-0.5%
IGL	9.7%	69,65,750	-2.8%
TVSMOTOR	9.5%	54,47,400	1.6%
GODREJCP	9.3%	45,44,000	-2.8%
AMBUJACEM	9.2%	2,02,14,000	-0.8%
TATASTEEL	7.7%	4,44,21,000	6.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMARAJABAT	-19.8%	33,47,000	-1.6%
PAGEIND	-12.1%	92,610	5.6%
PVR	-11.6%	19,12,086	-0.6%
BAJFINANCE	-9.8%	44,76,250	0.1%
IDFCFIRSTB	-9.7%	15,23,23,000	-0.2%
BEL	-9.6%	2,98,14,800	3.0%
CHOLAFIN	-9.4%	85,55,000	-2.1%
BERGEPAIN	-9.3%	35,36,500	-1.1%
ICICIGI	-7.9%	8,46,600	2.3%
MUTHOOTFIN	-7.7%	39,81,750	-0.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	13,33,10,157	4,26,324	324
TATASTEEL	3,89,07,071	2,77,379	729
RELIANCE	1,18,34,752	2,40,778	2,023
SBIN	4,54,62,768	1,79,782	396
HINDALCO	5,06,77,230	1,66,737	333
ICICIBANK	2,35,34,585	1,44,942	616
HDFCBANK	91,19,953	1,40,190	1,529
BHARTIARTL	2,33,26,447	1,33,237	566
AXISBANK	1,68,04,763	1,21,558	716

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	0.2	137	121,75,800
ITC	220	CE	0.4	209	280,76,800
GAIL	150	CE	1.5	148	72,89,500
WIPRO	450	CE	0.3	417	32,19,200
ONGC	120	CE	0.5	112	64,91,100
RELIANCE	2,100	CE	5.5	2,026	29,57,000
TATASTEEL	800	CE	0.7	732	37,84,200
ITC	230	CE	0.2	209	158,88,000
HINDUNILVR	2,300	CE	1.0	2,178	8,83,200
TCS	3,200	CE	1.4	2,981	7,26,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	300	PE	0.3	333	35,86,200
ASIANPAINT	2,300	PE	7.0	2,378	3,16,800
ONGC	110	PE	1.0	112	38,26,900
INDUSINDBK	1,000	PE	2.6	1,048	9,24,300
SBIN	370	PE	0.5	395	51,30,000
TATAMOTORS	300	PE	0.8	325	45,99,900
INDUSINDBK	1,040	PE	12.8	1,048	6,66,900
ASIANPAINT	2,200	PE	2.2	2,378	1,79,400
HINDALCO	320	PE	1.6	333	17,80,200
COALINDIA	135	PE	0.7	137	18,73,200

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACHEM	700	CE	2,22,000	1750%	1.1
VEDL	222	CE	1,05,400	1600%	0.8
ONGC	123	CE	1,00,100	1200%	0.3
TECHM	940	CE	1,22,400	500%	12.5
ONGC	119	CE	4,77,400	464%	0.6
ONGC	118	CE	4,69,700	408%	0.7
ONGC	130	CE	5,54,400	380%	0.2
HINDALCO	360	CE	7,56,800	363%	0.5
CUMMINSIND	810	CE	1,30,800	252%	11.9
RECLTD	142	CE	1,02,000	240%	1.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDALCO	335	PE	2,27,900	5200%	6.3
ONGC	112	PE	17,17,100	1758%	1.7
HINDALCO	330	PE	10,14,800	973%	4.2
TATASTEEL	730	PE	3,23,000	900%	11.6
HINDALCO	325	PE	8,85,800	724%	2.5
ONGC	111	PE	7,93,100	636%	1.3
VEDL	210	PE	5,08,400	486%	5.2
VEDL	202	PE	1,05,400	467%	1.6
NATIONALUM	55	PE	5,10,000	400%	0.7
ONGC	115	PE	3,38,800	389%	3.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	29,509	5.5
RELIANCE	2,050	CE	19,137	12.7
ITC	220	CE	19,077	0.4
TATASTEEL	720	CE	16,242	18.6
SBIN	400	CE	15,055	3.1
TATAMOTORS	330	CE	12,864	4.6
RELIANCE	2,040	CE	12,705	16.3
TATAMOTORS	320	CE	12,612	8.5
ITC	215	CE	12,464	0.6
RELIANCE	2,060	CE	12,289	10.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	23,969	11.0
RELIANCE	1,950	PE	9,844	2.8
SBIN	390	PE	9,387	2.9
RELIANCE	2,020	PE	9,227	18.3
BAJFINANCE	5,300	PE	8,743	28.9
RELIANCE	1,980	PE	7,362	6.1
ASIANPAINT	2,300	PE	7,205	7.0
HDFCBANK	1,520	PE	6,466	10.4
RELIANCE	2,040	PE	6,316	28.7
MARUTI	6,900	PE	6,223	41.8

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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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