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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	14,486	95,13,975	63,06,650	1.2	1.22	14092
PREVIOUS	14,339	1,02,26,100	75,89,950	-2.4	1.08	
% CHANGE	1.03%	-6.96%	-16.91%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and traded in a small range through the day.
- Nifty added 143 points to close at 14485.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14900CE and 14400PE.
- PCR OI stands at 1.22 compared to 1.08 in the previous trading session.
- Nifty to trade with a support of 14092.

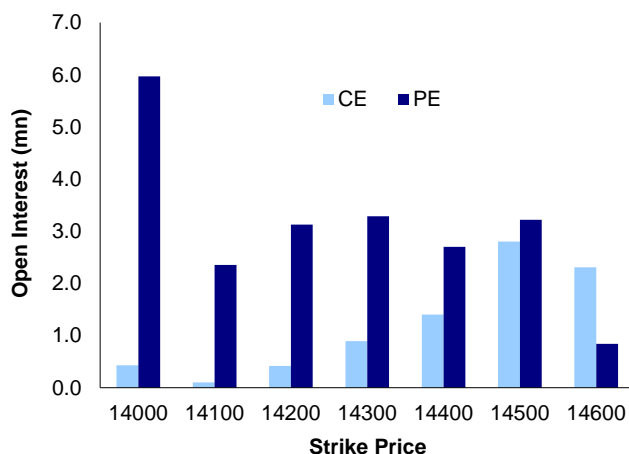
NIFTY LEVELS

14092 14222 14440 14565 14755 14928

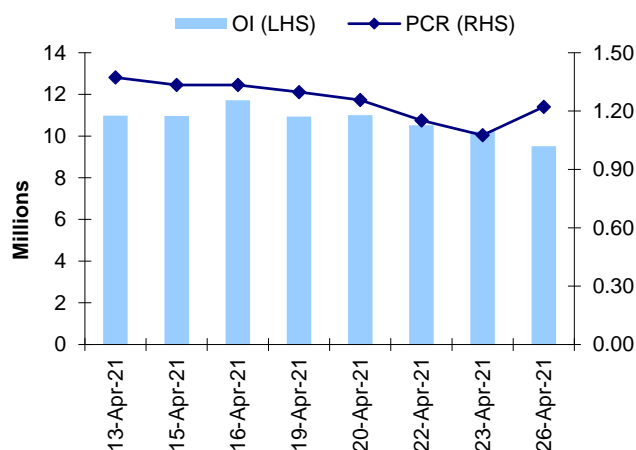
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 598,403Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SAIL	39.4%	16,63,83,000	7.9%
M&MFIN	36.0%	2,41,12,000	-8.7%
PAGEIND	20.6%	69,210	4.0%
GUJGASLTD	19.7%	10,50,000	0.0%
COFORGE	18.3%	6,80,250	-1.5%
BRITANNIA	17.8%	24,97,800	-3.0%
AUBANK	17.3%	41,13,500	-2.2%
DABUR	16.4%	1,10,61,250	-3.3%
M&M	14.1%	1,06,87,600	0.3%
AARTIIND	12.7%	6,16,675	2.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IBULHSGFIN	-8.4%	2,80,67,400	1.2%
NAVINFLUOR	-7.9%	3,21,975	1.0%
IDFCFIRSTB	-7.2%	18,48,51,000	2.3%
GODREJPROP	-6.1%	18,39,500	4.1%
BHEL	-5.6%	10,45,59,000	1.7%
RBLBANK	-4.9%	2,78,22,600	3.4%
COALINDIA	-4.7%	4,70,82,000	0.6%
DRREDDY	-4.1%	35,01,000	0.0%
HINDUNILVR	-3.9%	64,93,500	2.3%
RELIANCE	-3.9%	2,88,38,500	1.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	6,25,84,522	3,73,143	591
HDFCBANK	1,50,85,476	2,13,186	1,405
TATASTEEL	2,12,34,858	2,00,241	941
RELIANCE	96,20,785	1,86,770	1,938
HCLTECH	1,96,19,972	1,82,800	929
SBIN	4,92,34,985	1,69,987	344
SAIL	16,70,27,119	1,65,066	101
AXISBANK	2,16,46,184	1,50,512	700
JSWSTEEL	1,65,06,538	1,07,533	656

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LUPIN	1,100	CE	7.4	1,064	14,21,200
ACC	2,000	CE	1.5	1,843	6,02,500
HDFCBANK	1,500	CE	1.8	1,409	40,21,600
HCLTECH	1,000	CE	1.0	915	21,25,200
NTPC	110	CE	0.2	103	106,36,200
TCS	3,300	CE	1.7	3,107	8,60,100
INFY	1,500	CE	0.4	1,343	31,60,800
SUNPHARMA	650	CE	3.5	634	28,89,600
WIPRO	500	CE	1.2	480	45,08,800
HINDALCO	350	CE	5.0	349	30,70,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	330	PE	1.1	349	28,63,800
LT	1,300	PE	5.8	1,338	8,36,050
SBIN	330	PE	1.4	345	58,38,000
SBIN	300	PE	0.3	345	57,66,000
HINDALCO	340	PE	2.2	349	16,81,300
TATASTEEL	900	PE	3.0	943	19,92,400
TATAMOTORS	290	PE	3.3	296	45,82,800
TATASTEEL	850	PE	0.8	943	18,08,800
SBIN	320	PE	0.7	345	47,64,000
INDUSINDBK	800	PE	3.4	860	7,69,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HCLTECH	920	CE	2,37,300	2982%	9.2
JSWSTEEL	675	CE	1,89,000	2233%	4.7
HCLTECH	930	CE	3,73,100	1084%	6.5
HCLTECH	940	CE	5,24,300	912%	4.5
M&MFIN	165	CE	12,68,000	713%	2.7
DABUR	555	CE	4,10,000	629%	1.8
M&MFIN	160	CE	4,16,000	512%	5.1
SAIL	102	CE	28,12,000	300%	1.5
ICICIPRULI	560	CE	2,34,000	271%	4.5
CADILAHC	595	CE	2,83,800	223%	5.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SAIL	100	PE	11,40,000	5900%	2.0
ICICIPRULI	530	PE	3,10,500	2200%	4.9
JSWSTEEL	645	PE	2,29,500	1114%	6.7
JSWSTEEL	655	PE	1,18,800	1000%	10.7
SAIL	95	PE	39,52,000	643%	0.6
ICICIPRULI	520	PE	2,94,000	513%	2.8
CADILAHC	580	PE	2,92,600	505%	20.5
JINDALSTEL	450	PE	3,25,000	491%	12.5
JSWSTEEL	660	PE	1,86,300	475%	13.1
TECHM	940	PE	2,50,800	254%	10.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,960	CE	41,970	12.6
ICICIBANK	600	CE	37,653	4.7
RELIANCE	2,000	CE	31,076	5.1
RELIANCE	1,940	CE	20,884	19.8
ICICIBANK	610	CE	20,293	2.5
RELIANCE	1,980	CE	18,372	7.9
AXISBANK	700	CE	16,308	14.5
ICICIBANK	620	CE	15,291	1.2
ICICIBANK	590	CE	14,490	8.2
SBIN	350	CE	12,407	2.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	19,610	8.2
ICICIBANK	590	PE	14,782	7.6
ICICIBANK	580	PE	11,376	3.8
RELIANCE	1,940	PE	11,221	23.5
RELIANCE	1,920	PE	10,469	14.3
ICICIBANK	600	PE	9,659	13.8
AXISBANK	680	PE	8,177	6.6
ICICIBANK	570	PE	8,095	2.1
RELIANCE	1,880	PE	6,921	4.7
SBIN	340	PE	6,718	3.2

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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