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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	14,932	94,53,075	60,14,700	38.25	1.69	14444
PREVIOUS	14,855	70,15,650	63,06,000	-8.7	1.49	
% CHANGE	0.52%	34.74%	-4.62%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to rise above 15000 before giving up most of its gains.
- Nifty added 30 points to close at 14894.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 15000CE and in 14600PE.
- PCR OI stands at 1.69.
- Nifty to trade with a support of 14444.

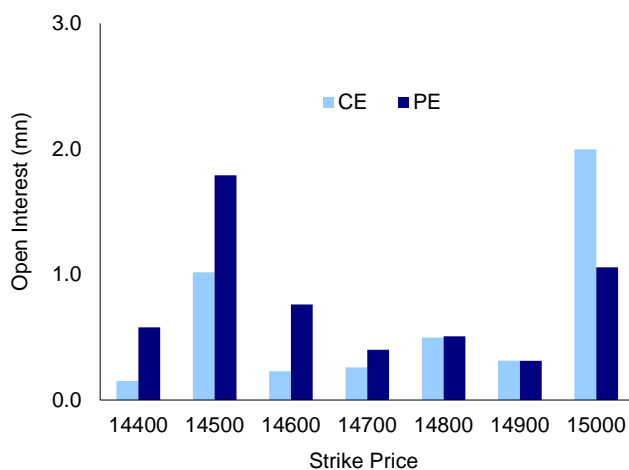
NIFTY LEVELS

14444 14510 14749 14881 14956 15074

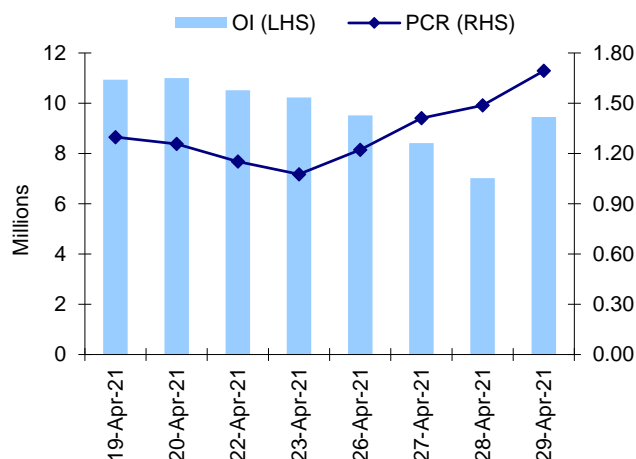
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 366,483Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AUBANK	57.4%	28,83,000	-2.1%
RAMCOCEM	49.5%	17,80,750	1.0%
TECHM	44.7%	1,04,96,400	-0.1%
TORNTPOWER	41.6%	19,29,000	0.6%
GUJGASLTD	41.2%	7,92,500	-2.0%
HINDALCO	41.0%	3,48,51,500	2.6%
CIPLA	40.6%	1,30,06,500	-0.4%
ONGC	40.4%	3,25,71,000	0.1%
BAJAJFINSV	37.3%	8,66,625	6.6%
NAUKRI	37.3%	9,74,750	-0.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	-6.7%	2,61,625	1.2%
SAIL	-1.4%	10,28,28,000	8.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	4,47,18,647	4,54,236	1,031
JSWSTEEL	5,68,16,962	4,00,217	727
SBIN	6,36,92,926	2,30,095	359
ICICIBANK	3,45,37,860	2,13,979	621
AXISBANK	2,59,39,327	1,86,092	719
HDFCBANK	1,20,39,276	1,78,320	1,473
RELIANCE	80,35,915	1,62,663	2,024
SAIL	14,44,35,081	1,56,852	113
HINDALCO	3,43,91,622	1,27,490	372

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	130	CE	3.8	129	42,00,000
BAJAJ-AUTO	4,000	CE	98.7	3,847	2,29,000
ZEEL	200	CE	8.8	188	65,46,000
LUPIN	1,100	CE	37.2	1,059	7,86,250
HINDUNILVR	2,500	CE	44.0	2,422	6,01,200
ITC	210	CE	4.1	205	73,31,200
ITC	220	CE	1.8	205	72,32,000
INFY	1,400	CE	25.9	1,361	19,59,000
INDUSINDBK	1,000	CE	34.0	943	13,44,600
MARUTI	7,000	CE	92.6	6,602	1,69,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HCLTECH	900	PE	25.3	915	10,78,000
MARUTI	6,000	PE	45.1	6,602	1,16,000
MARUTI	6,500	PE	174.6	6,602	89,900
SBIN	350	PE	12.5	361	32,55,000
BPCL	400	PE	7.9	421	13,59,000
RELIANCE	1,900	PE	26.1	2,029	8,55,500
TCS	3,100	PE	69.0	3,129	1,78,800
TATASTEEL	900	PE	12.3	1,037	14,56,900
HINDUNILVR	2,300	PE	28.5	2,422	1,93,200
HDFCBANK	1,400	PE	20.1	1,472	5,66,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATASTEEL	1,120	CE	2,02,300	11800%	29.0
NMDC	175	CE	4,55,600	6700%	2.8
NATIONALUM	73	CE	17,34,000	5000%	1.9
NTPC	102	CE	3,87,600	3300%	4.4
VEDL	265	CE	4,89,800	1875%	10.7
BANKBARODA	90	CE	5,85,000	1567%	0.3
JSWSTEEL	710	CE	1,75,500	1525%	54.3
FEDERALBNK	95	CE	1,50,000	1400%	0.5
TATAPOWER	102	CE	1,89,000	1300%	3.3
NATIONALUM	68	CE	8,84,000	1200%	3.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JSWSTEEL	700	PE	10,20,600	7460%	30.8
BPCL	480	PE	5,41,800	4917%	58.5
TATASTEEL	990	PE	9,58,800	2464%	36.7
AMBUJACEM	270	PE	1,44,000	1500%	2.7
JSWSTEEL	670	PE	2,43,000	1400%	19.8
IDEA	11	PE	9,80,000	1300%	2.6
FEDERALBNK	78	PE	1,20,000	1100%	4.1
VEDL	250	PE	5,76,600	933%	11.0
FEDERALBNK	72	PE	1,80,000	800%	1.8
BHEL	60	PE	5,25,000	733%	12.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	15,141	47.8
HINDUNILVR	2,500	CE	9,537	44.0
RELIANCE	2,200	CE	7,864	22.9
RELIANCE	2,000	CE	7,422	88.5
BAJFINANCE	6,000	CE	6,619	79.3
RELIANCE	2,060	CE	6,527	62.6
TATASTEEL	1,100	CE	6,154	34.9
BAJFINANCE	5,500	CE	5,889	241.2
HDFCBANK	1,500	CE	5,015	34.2
RELIANCE	2,040	CE	4,973	71.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	4,163	60.1
BAJFINANCE	5,000	PE	4,050	84.1
RELIANCE	1,900	PE	3,729	26.1
ICICIBANK	600	PE	3,004	14.1
RELIANCE	1,800	PE	2,914	10.4
BAJFINANCE	5,300	PE	2,793	165.0
HINDUNILVR	2,400	PE	2,603	62.7
SBIN	350	PE	2,387	12.5
TATASTEEL	1,000	PE	2,285	40.6
HINDUNILVR	2,300	PE	2,269	28.5

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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