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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	15,806	88,24,200	65,04,000	28.35	1.17	<b>15500</b>
PREVIOUS	15,709	45,04,000	88,90,500	0.1	0.74	
% CHANGE	0.62%	95.92%	-26.84%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a positive note and continued to gain through the day.
- Nifty added 69 points at 15778.
- OI concentration seen in 16000CE and 15000PE
- Activity witnessed in 15800 strike.
- PCR OI stands at 1.17.
- Nifty to trade with a support of 15500.

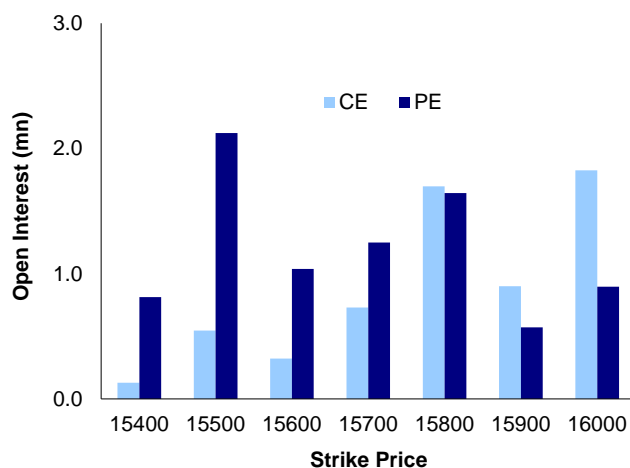
### NIFTY LEVELS

15344    15500    15631    15776    15930    16059

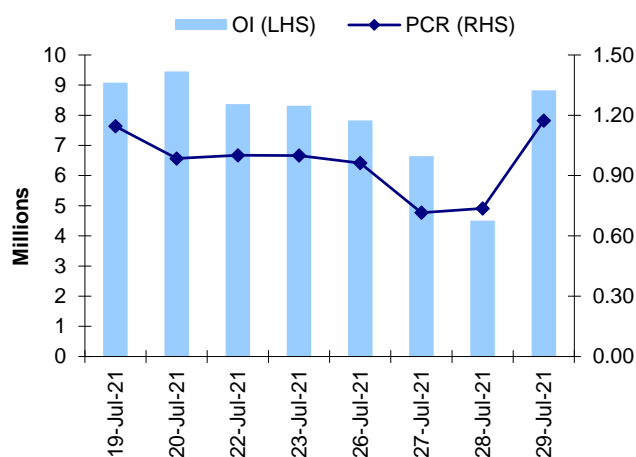
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 478,279Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POWERGRID	78.9%	2,65,53,007	-26.6%
MGL	64.6%	24,05,400	-0.9%
LTI	57.3%	7,35,150	6.5%
COFORGE	51.1%	5,50,600	9.0%
NTPC	48.6%	5,59,56,900	0.0%
BALKRISIND	46.9%	9,14,000	-2.2%
SAIL	45.9%	16,55,47,000	6.1%
PAGEIND	45.3%	69,210	-1.0%
ABFRL	45.0%	78,83,200	0.5%
LICHSGFIN	42.7%	1,56,02,000	-4.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SRF	-4.8%	4,38,000	2.6%
SUNTV	-3.6%	1,24,21,500	1.4%
AMBUJACEM	-1.2%	1,51,02,000	-0.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	3,00,61,041	4,31,326	1,459
HINDALCO	6,14,14,603	2,75,018	458
SAIL	14,68,23,987	2,04,638	142
TATAMOTORS	5,77,33,359	1,68,981	293
SBIN	3,52,63,606	1,53,566	442
JSWSTEEL	1,85,13,875	1,37,822	748
RELIANCE	63,52,886	1,30,691	2,053
MARUTI	15,19,226	1,06,522	6,994
JINDALSTEL	2,43,14,941	1,05,909	438

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	5,000	CE	61.9	4,691	6,39,625
ITC	220	CE	1.8	207	211,48,800
ITC	210	CE	3.9	207	173,60,000
MARUTI	7,500	CE	46.2	6,975	2,78,900
INDUSINDBK	1,000	CE	31.3	989	14,16,600
TATAMOTORS	300	CE	10.2	294	92,25,450
HDFCBANK	1,500	CE	9.9	1,422	25,67,400
HINDUNILVR	2,400	CE	23.0	2,340	5,75,700
DRREDDY	5,100	CE	44.2	4,691	2,82,500
RELIANCE	2,100	CE	32.2	2,059	29,26,750

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	3,200	PE	53.4	3,208	5,57,400
ITC	210	PE	6.8	207	82,43,200
DRREDDY	4,500	PE	84.0	4,691	1,82,375
ITC	200	PE	2.0	207	77,60,000
MARUTI	7,000	PE	200.3	6,975	1,33,500
TCS	3,100	PE	19.8	3,208	3,94,800
HDFCBANK	1,400	PE	21.8	1,422	13,36,500
DRREDDY	4,600	PE	114.4	4,691	1,52,125
RELIANCE	2,000	PE	22.3	2,059	15,15,250
DRREDDY	4,700	PE	162.7	4,691	1,45,375

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDALCO	500	CE	17,43,650	11486%	6.9
HINDALCO	490	CE	3,22,500	7400%	8.5
TECHM	1,260	CE	1,54,200	5040%	8.2
TVSMOTOR	570	CE	1,89,000	4400%	24.1
NATIONALUM	104	CE	13,77,000	3950%	1.8
VEDL	340	CE	3,65,800	3833%	2.0
LICHSGFIN	420	CE	4,46,000	3617%	15.0
NMDC	220	CE	2,27,800	3300%	1.3
SAIL	155	CE	9,40,500	3200%	3.6
ICICIPRULI	700	CE	1,12,500	2400%	5.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATASTEEL	1,440	PE	6,92,750	40650%	56.2
SBIN	445	PE	4,65,000	30900%	17.6
HINDALCO	450	PE	8,94,400	10300%	17.3
TATASTEEL	1,460	PE	4,18,200	9740%	65.0
POWERGRID	180	PE	2,98,648	7366%	13.2
LICHSGFIN	350	PE	1,44,000	7100%	2.4
HINDALCO	435	PE	1,31,150	6000%	11.4
HINDALCO	440	PE	7,58,950	5783%	13.1
TATASTEEL	1,500	PE	1,78,500	5150%	88.5
VEDL	285	PE	1,61,200	5100%	9.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,500	CE	22,058	49.5
RELIANCE	2,100	CE	15,990	32.2
SBIN	440	CE	12,586	18.9
TATASTEEL	1,400	CE	11,886	101.0
SBIN	450	CE	10,338	14.3
SBIN	430	CE	10,020	24.4
BAJFINANCE	6,500	CE	9,619	170.9
TATASTEEL	1,460	CE	8,964	66.0
RELIANCE	2,200	CE	8,912	11.3
HINDALCO	450	CE	8,358	22.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	7,000	PE	7,131	200.3
TATASTEEL	1,300	PE	6,744	16.4
TATASTEEL	1,400	PE	6,714	40.0
RELIANCE	2,000	PE	6,415	22.3
SBIN	430	PE	4,616	10.6
SBIN	400	PE	3,881	3.1
MARUTI	6,800	PE	3,757	115.0
MARUTI	6,900	PE	3,591	153.1
MARUTI	6,500	PE	3,576	51.4
TATASTEEL	1,200	PE	3,425	7.1

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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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