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## NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES)	VOLUME (NO OF SHARES)	BASIS (Rs)	PCR OI	TREND
CURRENT	18,948	12,378,050	7,237,200	136.3	1.49	<b>18075</b>
PREVIOUS	18,875	12,413,300	6,890,300	116.5	1.45	
% CHANGE	0.39%	-0.28%	5.03%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and trended higher before giving up some gains in the last trading hour.
- Nifty added 54 points to close at 18812.
- OI concentration seen in 19000CE and 18500PE.
- Addition witnessed in 18900CE and 18500PE.
- PCR OI stands at 1.49 compared to 1.45 in the previous trading session.
- Nifty to trade with a support of 18075.

### NIFTY LEVELS

18075    18266    18515    18775    18936    19123

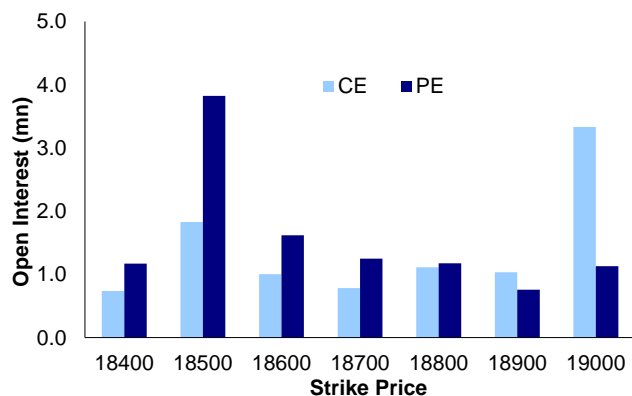
### Stocks

- **Sector:** IT, Metals and Realty sectors traded in green.
- Market wide open interest is 903,715Cr.

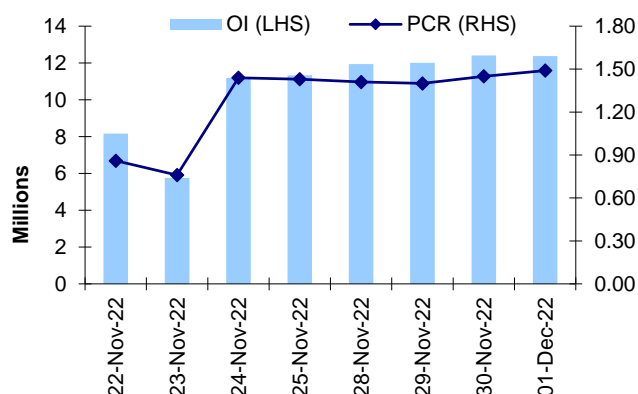
### Recommendations

- DERIVATIVES POSITIONAL – SELL NSEFUT IBULHSGFIN DEC @ 143.10 SL 150 TGT 135,130
- DERIVATIVES MIDTERM – BUY GLENMARK @ 415,433.85 SL 370 TGT 550,625

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
OFSS	17.2%	563,600	0.5%
ASTRAL	15.8%	1,458,600	2.1%
GUJGASLTD	12.7%	5,156,250	1.9%
RAIN	10.8%	10,192,000	3.0%
PERSISTENT	10.0%	547,400	4.1%
CUB	7.0%	7,685,000	0.3%
BAJAJFINSV	6.8%	8,614,000	0.8%
HONAUT	6.6%	33,120	0.7%
PVR	6.4%	3,078,141	2.6%
ESCORTS	6.1%	1,285,075	2.6%
COALINDIA	6.0%	32,852,400	-0.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUMMINSIND	-14.0%	1,590,000	1.7%
BANDHANBNK	-12.5%	54,068,400	-1.2%
LICHSGFIN	-7.2%	9,814,000	1.9%
ULTRACEMCO	-6.6%	1,857,200	2.8%
ICICIGI	-6.0%	4,014,125	1.1%
APOLLOTYRE	-5.8%	16,912,000	-0.3%
RBLBANK	-5.4%	45,070,000	-0.1%
TVSMOTOR	-5.2%	7,578,200	0.2%
ZYDUSLIFE	-4.7%	11,678,400	-1.2%
BHEL	-4.4%	113,820,000	1.1%
SBICARD	-4.2%	5,859,200	1.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	10,223,183	166,133	1,620
ICICIBANK	15,920,653	150,136	940
RELIANCE	4,377,696	119,902	2,723
TATASTEEL	91,702,642	100,647	111
SBIN	14,209,313	86,063	608
HDFC	3,011,653	81,424	2,701
ULTRACEMCO	1,086,727	78,249	7,274
TCS	2,180,856	75,579	3,476
AXISBANK	7,053,100	63,815	904

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	230	CE	5.3	228	4,842,600
IOC	80	CE	0.9	77	11,017,500
BAJAJ-AUTO	3,900	CE	26.4	3,727	155,500
ONGC	140	CE	4.3	141	5,159,000
ITC	350	CE	4.5	342	10,172,800
COALINDIA	235	CE	3.4	228	4,032,000
COALINDIA	250	CE	0.8	228	4,019,400
BAJAJ-AUTO	4,000	CE	12.7	3,727	145,750
BAJAJ-AUTO	3,800	CE	52.3	3,727	140,000
MARUTI	9,000	CE	236.7	9,033	354,100

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	3,600	PE	37.1	3,727	131,500
COALINDIA	220	PE	3.5	228	2,839,200
HINDUNILVR	2,500	PE	6.2	2,683	516,000
HINDUNILVR	2,600	PE	20.4	2,683	463,500
MARUTI	9,000	PE	200.9	9,033	200,400
HEROMOTOCO	2,800	PE	38.8	2,867	180,300
BAJAJ-AUTO	3,700	PE	70.7	3,727	77,500
HEROMOTOCO	2,700	PE	16.5	2,867	173,100
HINDALCO	440	PE	6.2	466	1,227,650
MARUTI	8,500	PE	47.0	9,033	175,600

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RAIN	225	CE	325,500	9200%	0.5
FSL	135	CE	379,600	7200%	0.3
INDIACEM	310	CE	255,200	4300%	0.6
BSOFT	380	CE	145,600	2140%	1.1
BSOFT	400	CE	180,700	1886%	0.5
RAIN	205	CE	255,500	1725%	2.4
RAIN	195	CE	784,000	1500%	4.7
OBEROIRLTY	960	CE	681,100	732%	41.8
INDIACEM	255	CE	1,189,000	477%	8.7
FSL	140	CE	145,600	460%	0.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LTTS	4,000	PE	145,200	4438%	74.9
BANKBARODA	147	PE	216,450	3600%	0.4
JINDALSTEL	570	PE	115,000	2200%	20.7
BSOFT	310	PE	432,900	2120%	5.4
BSOFT	320	PE	263,900	1592%	9.2
MOTHERSON	78	PE	189,000	1300%	5.2
JINDALSTEL	560	PE	266,250	965%	16.1
TATASTEEL	111	PE	820,250	916%	3.4
NMDC	122	PE	120,600	800%	5.0
RAIN	185	PE	280,000	700%	6.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,700	CE	19,878	24.4
RELIANCE	2,800	CE	19,616	35.3
TCS	3,500	CE	19,172	61.7
TATASTEEL	110	CE	17,624	4.5
RELIANCE	2,760	CE	16,894	51.3
LTTS	4,000	CE	13,503	244.9
MPHASIS	2,100	CE	12,417	98.3
RELIANCE	2,740	CE	12,017	60.9
HDFCBANK	1,640	CE	11,931	27.5
ADANI PORTS	900	CE	11,790	32.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	PE	10,238	38.5
RELIANCE	2,740	PE	7,651	55.9
TCS	3,400	PE	6,758	30.0
RELIANCE	2,600	PE	6,172	13.9
HDFCBANK	1,600	PE	5,718	16.9
TCS	3,300	PE	5,681	13.4
RELIANCE	2,760	PE	5,481	66.4
INFY	1,600	PE	5,374	12.6
HDFCBANK	1,620	PE	5,130	24.3
BANDHANBNK	230	PE	5,041	6.3

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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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