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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	18,119	11,605,250	7,808,600	66.8	1.39	17500
PREVIOUS	18,147	11,298,800	5,784,850	64.75	1.36	
% CHANGE	-0.15%	2.71%	34.98%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and remained range bound through the day.
- Nifty lost 30 points to close at 18052.
- OI concentration seen in 19000CE and 17000PE.
- Reduction witnessed in 18100CE and addition 18000PE.
- PCR OI stands at 1.39 compared to 1.36 in the previous trading session.
- Nifty to trade with a support of 17500.

NIFTY LEVELS

17340 17500 17790 17947 18108 18230

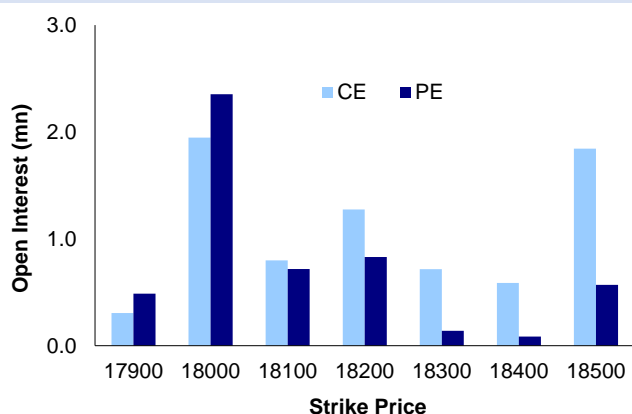
Stocks

- **Sector:** PSU banking stocks traded positive.
- Market wide open interest is 834,114Cr.

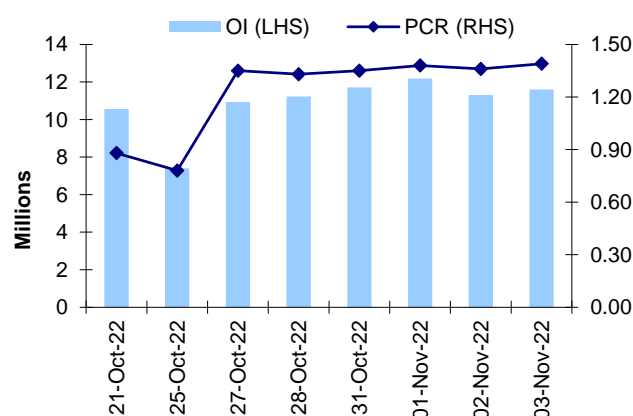
Recommendations

- DERIVATIVES MIDTERM – BUY MUTHOOTFIN @ 1025,1064.50 SL 950 TGT 1240, 1300
- DERIVATIVES SHORT TERM – BUY NSEFUT PVR NOV @ 1805 SL 1740 TGT 1900

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COROMANDEL	61.0%	2,468,200	1.8%
VOLTAS	42.9%	5,815,800	-5.3%
DALBHARAT	18.3%	1,571,000	3.7%
RAIN	17.1%	13,860,000	0.9%
VEDL	14.6%	43,230,150	1.9%
TITAN	9.5%	6,484,875	1.3%
BALKRISIND	8.6%	2,314,500	-2.9%
POLYCAB	8.4%	883,500	-2.1%
IRCTC	7.7%	14,283,500	-0.5%
FEDERALBNK	7.5%	86,320,000	3.0%
NMDC	7.3%	21,148,300	1.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LICHSGFIN	-7.7%	21,058,000	0.9%
PNB	-5.8%	247,968,000	5.2%
INDUSTOWER	-5.0%	17,586,800	1.5%
MFSL	-4.9%	2,011,100	-0.2%
BAJAJ-AUTO	-4.7%	1,408,000	1.0%
SRTRANSFIN	-4.6%	3,581,400	2.7%
RBLBANK	-4.4%	46,760,000	0.8%
UBL	-4.4%	952,800	-0.8%
BERGEPAIN	-4.3%	7,860,600	1.9%
BHARTIARTL	-3.9%	40,819,600	1.1%
BEL	-3.4%	78,688,500	2.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	4,655,522	118,513	2,546
SBIN	17,557,998	102,114	585
AXISBANK	10,185,978	88,545	864
ICICIBANK	9,022,366	81,805	909
RELIANCE	3,089,026	78,672	2,555
HDFCBANK	5,166,176	78,085	1,508
HDFC	2,582,845	64,403	2,489
MARUTI	616,860	56,907	9,239
BHARTIARTL	5,897,840	48,231	819

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TECHM	1,100	CE	8.6	1,041	2,820,600
MARUTI	10,000	CE	36.6	9,296	590,700
COALINDIA	250	CE	5.3	245	4,914,000
NTPC	180	CE	3.5	179	8,931,900
ITC	360	CE	5.4	355	12,876,800
HEROMOTOCO	2,700	CE	42.3	2,651	352,500
BAJAJ-AUTO	3,800	CE	66.8	3,784	185,000
MARUTI	9,500	CE	134.7	9,296	333,500
TECHM	1,080	CE	12.9	1,041	1,457,400
SBIN	600	CE	13.7	588	6,943,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	170	PE	1.1	179	5,836,800
DRREDDY	4,500	PE	51.2	4,619	160,125
NTPC	165	PE	0.6	179	4,115,400
AXISBANK	800	PE	3.3	870	3,487,200
MARUTI	9,000	PE	98.1	9,296	203,800
MARUTI	8,500	PE	23.4	9,296	198,000
BAJAJ-AUTO	3,700	PE	40.2	3,784	92,500
ITC	350	PE	4.7	355	4,884,800
TATASTEEL	100	PE	2.2	102	12,099,750
SUNPHARMA	1,000	PE	6.0	1,051	1,153,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&MFIN	250	CE	1,056,000	4300%	0.8
RAIN	215	CE	133,000	3700%	0.4
MARICO	545	CE	118,800	3200%	12.0
MOTHERSON	73	CE	114,750	1600%	0.5
BEL	121	CE	176,700	1450%	0.9
L&TFH	96	CE	2,034,672	1325%	0.4
M&MFIN	240	CE	1,432,000	953%	1.8
M&MFIN	235	CE	1,020,000	920%	2.5
M&MFIN	245	CE	400,000	900%	1.2
HINDPETRO	235	CE	102,600	850%	0.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NMDC	115	PE	147,400	2100%	6.1
M&MFIN	215	PE	1,624,000	2037%	5.8
M&MFIN	210	PE	4,472,000	1933%	4.1
M&MFIN	217	PE	240,000	1900%	6.9
FEDERALBNK	138	PE	435,000	1640%	4.5
FEDERALBNK	137	PE	715,000	1092%	4.0
M&MFIN	205	PE	1,956,000	963%	2.8
M&MFIN	220	PE	1,080,000	744%	8.1
VEDL	305	PE	229,400	573%	10.6
HINDPETRO	185	PE	137,700	538%	0.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	14,691	35.8
SBIN	600	CE	14,483	13.7
ITC	360	CE	14,204	5.4
SBIN	590	CE	13,101	17.9
RELIANCE	2,560	CE	12,759	54.6
SBIN	580	CE	12,434	22.8
HDFC	2,500	CE	12,330	53.0
AXISBANK	880	CE	11,556	16.1
VOLTAS	920	CE	11,159	8.0
PEL	900	CE	10,882	34.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	8,869	26.3
SBIN	570	PE	6,884	11.0
SBIN	580	PE	6,842	15.1
HDFCBANK	1,500	PE	6,523	20.8
M&MFIN	200	PE	6,396	1.9
INFY	1,500	PE	5,710	14.9
MARUTI	9,000	PE	5,541	98.1
SBIN	560	PE	5,442	7.8
MARUTI	9,200	PE	5,370	170.3
RELIANCE	2,540	PE	5,359	40.5

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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