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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	18,818	11,381,350	6,994,200	116.75	1.34	18075
PREVIOUS	18,813	11,461,950	8,115,900	116.55	1.37	
% CHANGE	0.03%	-0.70%	-13.82%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the day.
- Nifty added 4 points to close at 18701.
- OI concentration seen in 19000CE and 18000PE.
- Addition witnessed in 18700CE and Reduction in 18500PE.
- PCR OI stands at 1.34 compared to 1.37 in the previous trading session.
- Nifty to trade with a support of 18075.

NIFTY LEVELS

18075 18266 18515 18775 18936 19123

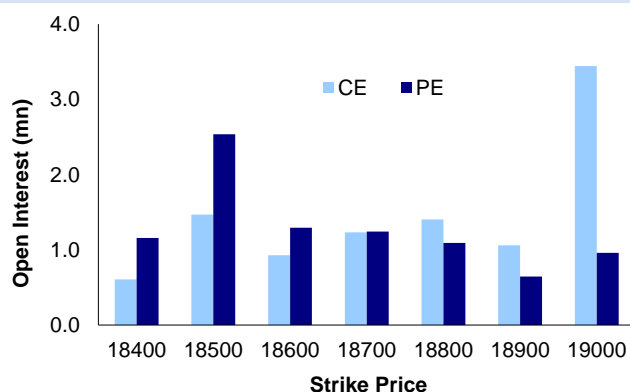
Stocks

- **Sector:** Metal stocks traded positive.
- Market wide open interest is 1,276,833Cr.

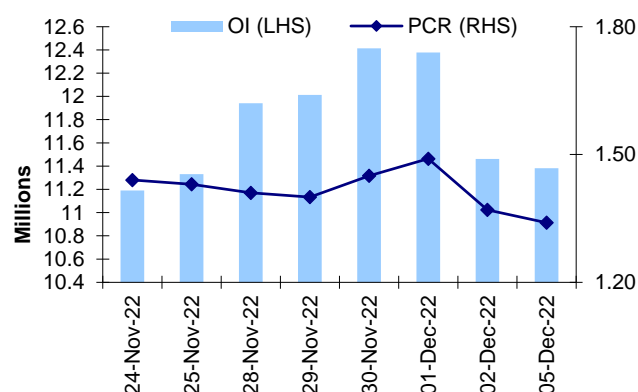
Recommendations

- DERIVATIVES SHORTTERM – BUY NSEFUT GODREJPROP DEC @ 1359 SL 1310 TGT 1430
- DERIVATIVES POSITIONAL – BUY NSEFUT JUBLFOOD DEC @ 553.45 SL 500 TGT 630,675

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAVINFLUOR	29.9%	453,000	-0.5%
GNFC	16.4%	8,255,000	0.5%
M&MFIN	12.6%	20,820,000	5.3%
PEL	12.0%	6,099,225	4.3%
HINDALCO	10.0%	21,347,525	4.4%
CUB	9.6%	8,515,000	2.1%
ASTRAL	7.4%	1,487,475	1.1%
BERGEPAIN	6.8%	6,597,800	0.9%
RECLTD	6.3%	63,392,000	0.8%
BAJFINANCE	5.8%	6,094,625	-0.2%
MANAPPURAM	5.8%	40,344,000	3.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PERSISTENT	-12.0%	505,875	-1.9%
NAUKRI	-6.3%	1,482,500	0.3%
COALINDIA	-6.3%	30,013,200	2.1%
BRITANNIA	-5.6%	1,337,600	-0.7%
NESTLEIND	-5.4%	275,640	0.0%
GUJGASLTD	-5.2%	5,012,500	-1.5%
HDFC	-4.7%	15,477,300	0.4%
ZYDUSLIFE	-4.7%	11,678,400	-1.2%
UBL	-4.6%	1,147,600	0.7%
PIDILITIND	-4.5%	2,591,750	-0.1%
GODREJCP	-4.2%	5,413,000	0.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	6,843,367	184,397	2,682
TATASTEEL	96,441,799	110,706	116
ICICIBANK	10,984,608	102,414	934
HDFCBANK	5,796,311	93,017	1,613
ADANIENT	2,392,866	92,717	3,930
HDFC	3,267,404	86,892	2,676
SBIN	11,585,602	71,142	617
HINDALCO	14,599,958	69,547	481
TATAMOTORS	12,857,807	55,340	429

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	9,000	CE	154.1	8,857	638,600
ONGC	145	CE	3.7	145	6,160,000
ITC	350	CE	3.1	339	12,030,400
MARUTI	9,500	CE	40.0	8,857	474,600
COALINDIA	240	CE	2.9	233	4,145,400
HINDALCO	490	CE	11.5	483	2,983,125
IOC	80	CE	1.1	77	10,149,750
ONGC	140	CE	6.4	145	5,116,650
COALINDIA	250	CE	1.1	233	3,935,400
COALINDIA	230	CE	7.1	233	3,662,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	140	PE	1.9	145	2,926,000
HINDALCO	450	PE	4.7	483	1,634,000
HINDALCO	440	PE	3.2	483	1,465,225
HINDALCO	460	PE	6.9	483	1,445,875
SBIN	600	PE	6.5	618	3,988,500
HEROMOTOCO	2,700	PE	18.2	2,824	169,200
HINDUNILVR	2,500	PE	7.6	2,641	430,200
HINDALCO	470	PE	10.0	483	1,292,150
MARUTI	8,500	PE	77.5	8,857	201,900
HINDALCO	430	PE	2.3	483	1,238,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHEL	100	CE	4,273,500	40600%	0.8
FEDERALBNK	154	CE	145,000	2800%	0.6
ABCAPITAL	170	CE	1,377,000	2733%	2.5
BHEL	96	CE	735,000	2233%	1.3
CHOLAFIN	850	CE	115,000	2200%	1.6
TVSMOTOR	1,020	CE	105,700	1578%	34.1
MANAPPURAM	126	CE	606,000	910%	4.1
RECLTD	127	CE	152,000	850%	0.3
NATIONALUM	87	CE	276,250	713%	1.0
MOTHERSON	83	CE	162,000	700%	0.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHEL	88	PE	766,500	7200%	3.4
BHEL	92	PE	514,500	4800%	5.8
HINDCOPPER	122	PE	614,900	3475%	4.5
M&MFIN	245	PE	400,000	3233%	10.1
M&MFIN	240	PE	968,000	1762%	7.6
MANAPPURAM	122	PE	210,000	1650%	3.3
TATACOMM	1,240	PE	107,000	1327%	10.0
CUB	200	PE	190,000	1167%	8.8
FEDERALBNK	138	PE	230,000	1050%	4.7
FEDERALBNK	137	PE	325,000	983%	4.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	20,151	57.6
TATASTEEL	120	CE	18,879	2.2
RELIANCE	2,800	CE	18,455	22.0
PEL	900	CE	15,912	37.0
SBIN	620	CE	14,324	11.9
INDUSINDBK	1,200	CE	13,398	35.2
HINDALCO	480	CE	13,191	16.5
ADANIEN	4,000	CE	12,412	127.0
HINDALCO	470	CE	12,405	22.4
UPL	800	CE	11,254	23.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	PE	16,589	51.5
ADANIEN	3,800	PE	14,838	83.6
RELIANCE	2,600	PE	9,192	17.2
ADANIEN	3,900	PE	7,203	122.1
ADANIEN	3,600	PE	7,180	36.4
ADANIEN	3,700	PE	7,161	55.0
ADANIEN	3,500	PE	6,587	24.4
RELIANCE	2,680	PE	6,428	42.4
TATASTEEL	105	PE	6,247	0.5
TATASTEEL	110	PE	5,530	1.2

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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