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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	18,194	11,786,850	6,010,600	77	1.33	17500
PREVIOUS	18,119	11,605,250	7,808,600	66.8	1.39	
% CHANGE	0.42%	1.56%	-23.03%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and remained range bound through the day.
- Nifty added 64 points to close at 18117.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 18100CE and in 18000PE.
- PCR OI stands at 1.33 compared to 1.39 in the previous trading session.
- Nifty to trade with a support of 17500.

NIFTY LEVELS

17340 17500 17790 17947 18108 18230

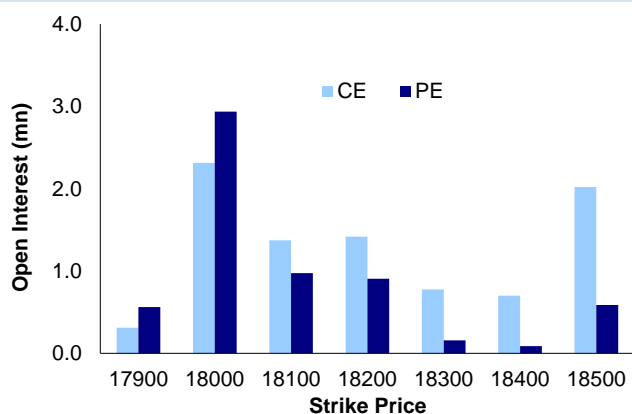
Stocks

- **Sector:** Metal stocks traded positive.
- Market wide open interest is 1,046,306Cr.

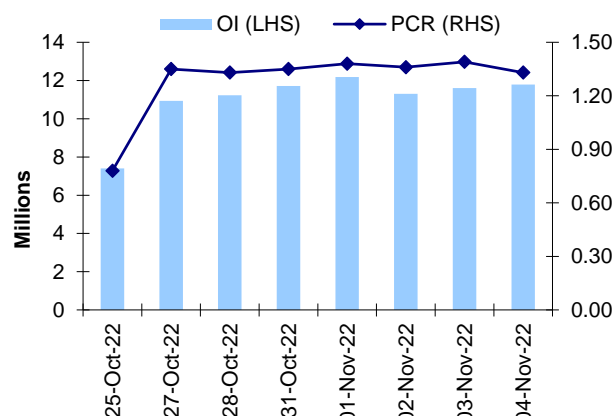
Recommendations

- DERIVATIVES MIDTERM – BUY MUTHOOTFIN @ 1025,1064.50 SL 950 TGT 1240,
- DERIVATIVES MIDTERM – BUY MFSL @ 670,692.75 SL 615 TGT 900,1000

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABFRL	18.9%	10,067,200	-6.6%
HEROMOTOCO	17.4%	3,003,900	-2.2%
BAJAJFINSV	16.1%	6,564,500	4.5%
COALINDIA	11.9%	31,264,800	-0.1%
BANDHANBNK	11.6%	47,635,200	-2.4%
SRF	11.5%	4,334,250	-2.8%
SBICARD	9.9%	6,471,200	-2.2%
VOLTAS	9.7%	6,378,900	-1.9%
GAIL	8.9%	58,093,350	-2.2%
JKCEMENT	8.1%	506,500	-1.0%
AMARAJABAT	8.0%	6,286,000	9.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SYNGENE	-13.7%	1,955,000	-2.8%
M&MFIN	-9.1%	22,796,000	-0.8%
ABBOTINDIA	-6.1%	48,840	-2.4%
UPL	-4.4%	22,891,700	1.7%
PERSISTENT	-4.4%	559,950	-1.5%
ULTRACEMCO	-4.1%	1,899,100	2.4%
GRANULES	-4.1%	7,566,000	-2.3%
LICHSGFIN	-4.1%	20,198,000	0.7%
TORNTPOWER	-3.1%	3,990,000	0.2%
RAIN	-3.0%	13,443,500	0.9%
KOTAKBANK	-2.8%	21,055,600	0.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIENT	6,112,097	228,124	3,833
SBIN	25,759,031	151,371	594
RELIANCE	5,803,737	149,886	2,593
HDFCBANK	5,409,030	81,025	1,497
TATASTEEL	70,299,020	72,897	105
ICICIBANK	7,099,336	64,319	905
AXISBANK	7,323,879	63,492	868
HINDALCO	13,317,485	56,400	431
TATAMOTORS	12,277,023	51,899	425

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TECHM	1,100	CE	7.8	1,040	2,916,600
COALINDIA	250	CE	5.4	246	6,468,000
MARUTI	10,000	CE	33.8	9,288	586,800
NTPC	180	CE	2.9	178	8,994,600
ITC	360	CE	4.7	355	13,216,000
HEROMOTOCO	2,700	CE	16.7	2,576	440,400
BAJAJ-AUTO	3,800	CE	63.0	3,785	209,750
SBIN	600	CE	16.1	596	8,817,000
BANKBARODA	150	CE	4.1	146	13,806,000
TECHM	1,080	CE	11.6	1,040	1,620,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	9,000	PE	91.8	9,288	210,000
SBIN	580	PE	10.8	596	4,495,500
MARUTI	8,500	PE	20.8	9,288	193,100
DRREDDY	4,500	PE	68.5	4,557	131,500
TATASTEEL	100	PE	1.2	106	13,787,000
SBIN	560	PE	5.5	596	4,206,000
ITC	350	PE	4.3	355	4,769,600
GAIL	90	PE	3.0	89	3,376,350
CIPLA	1,100	PE	11.9	1,143	505,700
BAJAJ-AUTO	3,800	PE	77.9	3,785	80,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMARAJABAT	630	CE	177,000	17600%	2.3
JSWSTEEL	800	CE	511,650	4111%	1.7
ABFRL	335	CE	208,000	1900%	9.4
EXIDEIND	195	CE	424,800	1867%	0.9
IRCTC	860	CE	102,375	1850%	3.8
EXIDEIND	185	CE	1,177,200	1717%	2.5
GAIL	96	CE	118,950	1200%	0.5
VOLTAS	840	CE	210,000	1173%	27.5
CUB	210	CE	4,680,000	1085%	2.2
HINDPETRO	205	CE	691,200	967%	5.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMARAJABAT	530	PE	167,000	16600%	3.7
VEDL	315	PE	685,100	14633%	8.0
VEDL	325	PE	585,900	9350%	12.5
EXIDEIND	175	PE	486,000	6650%	4.6
ADANIANT	3,750	PE	130,250	4636%	85.6
AMARAJABAT	540	PE	334,000	3240%	5.4
VEDL	330	PE	348,750	2713%	15.4
VEDL	340	PE	120,900	2500%	21.8
ADANIANT	3,800	PE	254,750	1223%	105.1
IBULHSGFIN	122	PE	156,000	1200%	3.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ADANIANT	4,000	CE	50,606	76.9
RELIANCE	2,600	CE	49,792	53.3
ADANIANT	3,800	CE	44,138	164.2
ADANIANT	3,900	CE	29,695	113.5
SBIN	600	CE	27,743	16.1
ADANIANT	3,700	CE	26,633	227.4
VEDL	320	CE	23,456	14.3
ADANIANT	4,200	CE	22,175	34.4
RELIANCE	2,700	CE	19,761	17.2
ADANIAPORTS	850	CE	18,873	37.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ADANIANT	3,600	PE	15,578	45.9
ADANIANT	3,500	PE	13,344	31.1
SBIN	580	PE	13,082	10.8
RELIANCE	2,500	PE	12,957	14.5
ADANIANT	3,700	PE	10,715	69.3
RELIANCE	2,600	PE	10,109	44.3
VEDL	300	PE	10,012	4.0
ADANIANT	3,400	PE	9,747	21.3
VEDL	320	PE	9,547	10.0
ADANIANT	3,000	PE	9,522	6.6

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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