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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	18,771	11,070,100	6,725,100	129.35	1.30	<b>18075</b>
PREVIOUS	18,818	11,381,350	6,994,200	116.75	1.34	
% CHANGE	-0.25%	-2.73%	-3.85%	-	-	

## OUTLOOK

### Nifty

- Nifty gap-down and remained volatile.
- Nifty lost 58 points to close at 18642.
- OI concentration seen in 19000CE and 18000PE.
- Activity witnessed in 18700 strike.
- PCR OI stands at 1.30 compared to 1.34 in the previous trading session.
- Nifty to trade with a support of 18075.

### NIFTY LEVELS

18075    18266    18515    18775    18936    19123

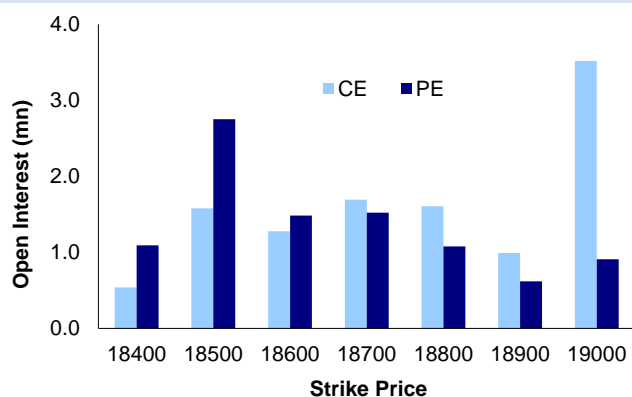
### Stocks

- **Sector:** IT stocks traded negative.
- Market wide open interest is 1,303,807Cr.

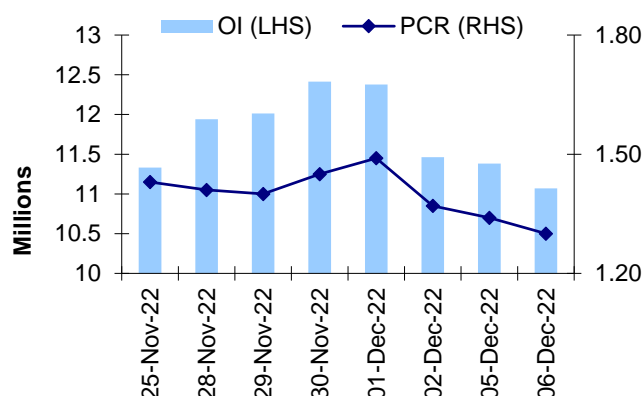
### Recommendations

- DERIVATIVES MIDTERM – BUY LICHSGFIN @ 390,407.45 SL 348 TGT 525,575
- 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 (%)
PNB	20.6%	260,336,000	0.5%
IRCTC	20.5%	18,151,875	-1.7%
COLPAL	15.1%	2,478,000	-0.7%
SBILIFE	8.7%	5,705,250	0.0%
DRREDDY	7.1%	1,927,500	-2.3%
PEL	6.1%	6,471,300	0.5%
TATACHEM	6.0%	8,093,000	-1.3%
CROMPTON	5.8%	3,921,000	-2.1%
LTIM	5.5%	1,693,650	-3.2%
HINDUNILVR	5.5%	7,314,300	1.3%
BIOCON	5.2%	22,712,500	-2.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BOSCHLTD	-7.5%	126,000	0.5%
HINDALCO	-6.7%	19,919,025	-2.3%
HCLTECH	-6.3%	10,073,000	-0.9%
IGL	-6.3%	8,496,125	1.0%
FEDERALBNK	-5.8%	73,975,000	-1.8%
TORNTPOWER	-5.5%	2,830,500	-0.8%
TATASTEEL	-5.1%	202,778,000	-2.5%
ZYDUSLIFE	-4.7%	11,678,400	-1.2%
COALINDIA	-4.5%	28,648,200	0.2%
OFSS	-4.4%	620,200	-1.4%
NAUKRI	-4.3%	1,419,250	-0.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	18,220,912	168,270	923
PNB	225,788,957	126,699	55
ADANIENT	2,962,621	118,893	4,032
RELIANCE	3,966,243	106,520	2,690
HDFCBANK	6,176,546	99,270	1,611
SBIN	12,996,244	79,705	609
BANKBARODA	39,901,296	69,786	174
HDFC	2,586,817	69,026	2,684
BANKINDIA	64,566,563	59,326	90

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	9,000	CE	121.0	8,777	728,400
ONGC	145	CE	2.9	143	7,338,100
BOSCHLTD	18,000	CE	219.8	17,399	21,200
HINDALCO	490	CE	7.2	472	3,100,300
MARUTI	9,500	CE	30.6	8,777	520,000
BAJAJ-AUTO	3,700	CE	85.5	3,715	179,000
COALINDIA	240	CE	2.9	233	4,162,200
SBIN	620	CE	10.0	613	8,605,500
ITC	350	CE	3.3	340	11,964,800
BAJAJ-AUTO	3,800	CE	43.6	3,715	169,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAPOWER	200	PE	0.5	231	7,981,875
SBIN	600	PE	7.2	613	4,069,500
BANKBARODA	160	PE	1.1	175	5,972,850
HINDALCO	440	PE	4.0	472	1,240,550
MARUTI	8,500	PE	95.3	8,777	214,500
HINDALCO	450	PE	6.1	472	1,188,950
BANKBARODA	170	PE	3.5	175	5,031,000
WIPRO	400	PE	4.0	414	2,025,000
TATAPOWER	230	PE	5.9	231	5,538,375
TECHM	1,100	PE	31.3	1,096	622,200

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMBUJACEM	540	CE	858,600	960%	51.4
SBILIFE	1,500	CE	100,500	738%	1.5
MANAPPURAM	143	CE	468,000	550%	0.3
BIOCON	275	CE	289,800	473%	8.0
FEDERALBNK	139	CE	1,080,000	370%	2.9
SBILIFE	1,320	CE	654,750	268%	22.0
IRCTC	840	CE	136,500	239%	1.2
POLYCAB	2,750	CE	135,300	237%	66.4
PEL	980	CE	202,400	204%	11.2
PEL	920	CE	397,100	202%	28.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PNB	58	PE	1,776,000	1486%	3.7
FEDERALBNK	139	PE	235,000	840%	6.5
PNB	60	PE	944,000	392%	5.1
PNB	26	PE	192,000	300%	0.1
BIOCON	240	PE	418,600	250%	0.6
SBILIFE	1,180	PE	116,250	237%	3.1
L&TFH	96	PE	116,012	225%	4.4
TATASTEEL	121	PE	110,500	189%	8.8
LICHSGFIN	410	PE	102,000	183%	11.0
AMBUJACEM	510	PE	484,200	180%	2.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	26,395	56.1
ADANIANT	4,000	CE	24,913	181.7
ADANIANT	4,100	CE	20,573	132.7
ADANIANT	4,200	CE	17,832	94.1
RELIANCE	2,800	CE	15,223	20.5
ADANIANT	4,500	CE	14,486	30.9
ADANIIPORTS	900	CE	14,465	36.3
PNB	60	CE	13,324	1.1
SBIN	620	CE	13,045	10.0
INDUSINDBK	1,200	CE	12,313	29.1

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	PE	8,976	49.5
ADANIANT	4,000	PE	8,615	125.1
ADANIANT	3,900	PE	7,572	85.0
RELIANCE	2,600	PE	7,368	15.9
RELIANCE	2,680	PE	7,266	40.3
ADANIANT	3,800	PE	6,427	56.9
INFY	1,600	PE	5,655	22.3
PNB	50	PE	5,458	0.5
HINDALCO	470	PE	5,243	13.8
ADANIANT	3,500	PE	5,032	17.2

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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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