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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	18,264	11,440,900	8,557,000	62.15	1.34	17500
PREVIOUS	18,194	11,786,850	6,010,600	77	1.33	
% CHANGE	0.39%	-2.94%	42.37%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and remained volatile before gaining in the last hour.
- Nifty added 85 points to close at 18202.
- OI concentration seen in 19000CE and 17000PE.
- Addition witnessed in 18200PE and Reduction in 18000CE.
- PCR OI stands at 1.34 compared to 1.33 in the previous trading session.
- Nifty to trade with a support of 17500.

NIFTY LEVELS

17340 17500 17790 17947 18108 18230

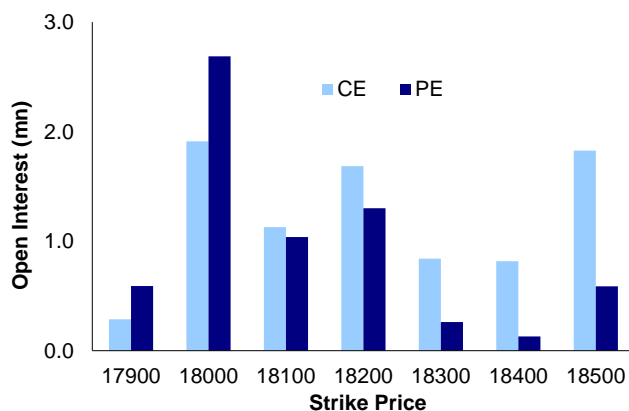
Stocks

- **Sector:** PSU banking stocks traded positive.
- Market wide open interest is 1,116,885Cr.

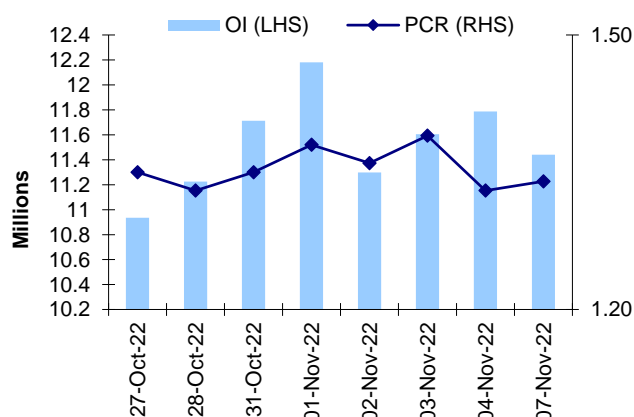
Recommendations

- DERIVATIVES MIDTERM – BUY IPCALAB @ 880,900.10 SL 830 TGT 1200,1350
- DERIVATIVES MIDTERM – BUY BERGEPAINT @ 585,611.75 SL 550 TGT 725,780

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DIVISLAB	60.4%	3,358,050	-8.9%
INTELLECT	31.1%	5,356,500	1.0%
APOLLOTYRE	22.4%	15,855,000	4.1%
MARICO	21.9%	10,576,800	-6.4%
BRITANNIA	20.7%	2,018,000	8.8%
INDIACEM	17.4%	17,536,300	1.1%
MRF	12.7%	53,940	4.0%
MANAPPURAM	12.0%	32,406,000	2.7%
AMARAJABAT	11.6%	7,017,000	5.7%
CROMPTON	9.8%	5,574,000	-1.1%
IPCALAB	9.2%	1,535,950	0.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ESCORTS	-21.9%	1,093,400	-1.7%
BANKBARODA	-12.2%	95,319,900	9.5%
ALKEM	-10.6%	277,400	-0.8%
RAIN	-8.5%	12,306,000	2.6%
CANBK	-8.4%	39,665,700	4.2%
HEROMOTOCO	-8.4%	2,752,500	1.2%
CUMMINSIND	-8.4%	3,056,400	0.2%
LICHSGFIN	-7.6%	18,654,000	2.8%
CHAMBLFERT	-7.2%	6,619,500	0.8%
SBIN	-6.7%	62,638,500	3.4%
GAIL	-6.4%	54,369,300	2.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	44,265,903	272,484	614
ADANIENT	5,985,652	236,065	3,961
BANKBARODA	144,518,304	228,147	158
RELIANCE	5,440,967	141,244	2,607
ICICIBANK	11,100,219	101,203	918
DIVISLAB	2,860,839	99,989	3,415
AXISBANK	9,931,261	86,325	873
TATASTEEL	74,426,059	79,252	107
HDFCBANK	4,917,917	73,866	1,509

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	250	CE	7.1	250	10,059,000
COALINDIA	265	CE	2.2	250	8,954,400
TECHM	1,100	CE	7.1	1,040	3,109,800
MARUTI	10,000	CE	34.4	9,369	562,500
NTPC	180	CE	2.3	177	9,615,900
COALINDIA	260	CE	3.4	250	6,190,800
ITC	360	CE	4.3	355	13,406,400
BAJAJ-AUTO	3,800	CE	60.2	3,790	214,500
IOC	70	CE	1.7	70	10,374,000
HEROMOTOCO	2,700	CE	20.9	2,624	351,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	240	PE	3.6	250	3,477,600
COALINDIA	250	PE	7.7	250	2,994,600
MARUTI	9,000	PE	59.2	9,369	226,700
SBIN	600	PE	7.3	616	4,621,500
COALINDIA	245	PE	5.4	250	2,415,000
SBIN	580	PE	3.3	616	4,386,000
AXISBANK	800	PE	2.0	877	3,471,600
TATASTEEL	100	PE	0.8	107	14,981,250
MARUTI	8,500	PE	13.8	9,369	189,800
BPCL	300	PE	3.7	312	1,283,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BRITANNIA	4,400	CE	179,200	89500%	19.1
DIVISLAB	3,550	CE	162,450	17950%	40.5
ZYDUSLIFE	500	CE	122,400	6700%	1.5
DIVISLAB	3,500	CE	464,400	6218%	55.4
RECLTD	92	CE	336,000	4100%	7.7
APOLLOTYRE	340	CE	346,500	3200%	1.3
BRITANNIA	4,300	CE	254,200	2724%	37.0
MARICO	510	CE	450,000	2400%	8.0
ABFRL	320	CE	309,400	2280%	11.1
MARICO	515	CE	153,600	2033%	6.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BRITANNIA	3,900	PE	171,400	10613%	17.4
BRITANNIA	4,000	PE	282,000	9300%	31.8
MARICO	460	PE	111,600	9200%	0.9
ABCAPITAL	127	PE	280,800	5100%	3.7
SBIN	615	PE	874,500	3787%	13.4
SBIN	630	PE	286,500	3083%	22.0
DIVISLAB	3,000	PE	158,700	2759%	10.0
AMARAJABAT	590	PE	252,000	2700%	10.7
SAIL	88	PE	162,000	2600%	3.1
SBIN	620	PE	1,972,500	1987%	16.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ADANIANT	4,000	CE	61,270	125.0
SBIN	620	CE	35,560	12.3
ADANIANT	4,200	CE	33,998	58.3
RELIANCE	2,600	CE	29,732	55.5
ADANIANT	4,100	CE	27,004	85.6
ADANIANT	3,900	CE	24,255	176.4
SBIN	630	CE	22,589	8.3
ADANIANT	4,300	CE	22,519	40.2
BRITANNIA	4,200	CE	21,178	71.9
DIVISLAB	3,800	CE	19,340	10.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
DIVISLAB	3,400	PE	20,263	89.6
DIVISLAB	3,500	PE	19,706	145.6
SBIN	600	PE	19,354	7.3
ADANIANT	3,900	PE	13,833	99.9
DIVISLAB	3,300	PE	12,676	50.5
SBIN	610	PE	12,257	11.0
RELIANCE	2,600	PE	12,126	38.7
ADANIANT	3,800	PE	11,950	66.4
VEDL	300	PE	11,844	6.8
SBIN	620	PE	11,437	16.0

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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