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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	18,093	12,154,050	7,701,000	64.65	1.25	17500
PREVIOUS	18,217	12,059,100	7,716,000	59.8	1.29	
% CHANGE	-0.68%	0.79%	-0.19%	-	-	

OUTLOOK

Nifty

- Nifty traded with a negative bias through the day.
- Nifty lost 128 points to close at 18028.
- OI concentration seen in 18000 strike.
- Activity witnessed in 18000 strike.
- PCR OI stands at 1.25 compared to 1.29 in the previous trading session.
- Nifty to trade with a support of 17500.

NIFTY LEVELS

17340 17500 17790 17947 18108 18230

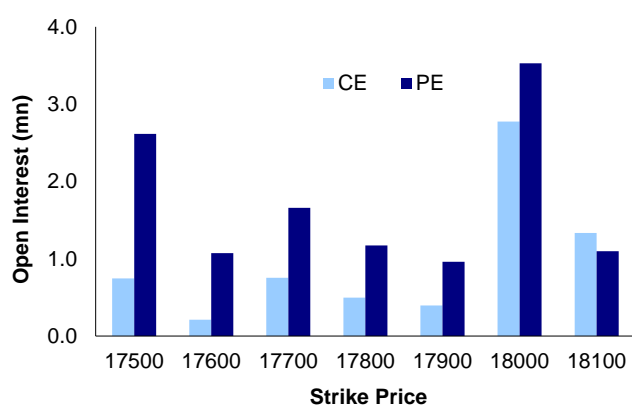
Stocks

- **Sector:** Most sectors traded in the red.
- Market wide open interest is 899,515Cr.

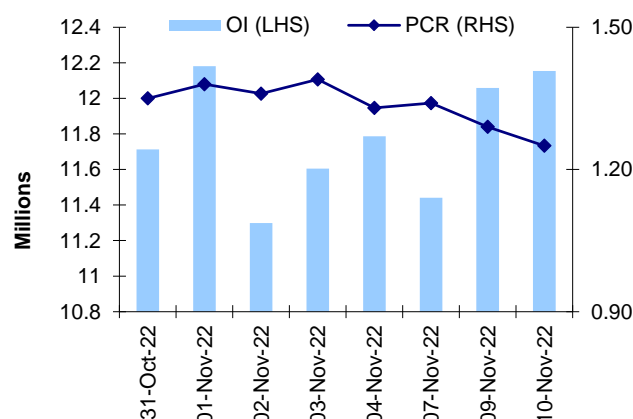
Recommendations

- DERIVATIVES MIDTERM – BUY LICHSGFIN @ 370,384.50 SL 337 TGT 450,500
- DERIVATIVES MIDTERM – BUY IPCALAB @ 880,900.10 SL 830 TGT 1200,1350

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DEEPAKNTR	62.9%	2,616,000	-9.6%
RAMCOCEM	36.8%	5,563,250	-8.2%
AUROPHARMA	21.9%	15,145,000	-11.7%
PEL	15.2%	5,956,775	-8.7%
AXISBANK	11.5%	56,725,200	-3.4%
LUPIN	10.3%	8,027,400	3.6%
BATAINDIA	9.6%	1,945,625	-1.7%
GNFC	9.3%	6,254,300	-5.4%
TATAMOTORS	8.7%	74,511,825	-4.8%
POWERGRID	8.2%	38,418,300	-1.8%
ABFRL	7.5%	12,766,000	0.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GODREJPROP	-11.4%	4,576,975	5.6%
ZYDUSLIFE	-8.2%	10,780,200	-3.3%
GSPL	-8.0%	4,767,500	1.9%
NAVINFLUOR	-7.3%	413,775	0.8%
BALRAMCHIN	-7.2%	9,444,800	0.0%
PNB	-6.8%	280,112,000	-2.0%
METROPOLIS	-6.7%	788,700	-0.3%
PIDILITIND	-6.2%	3,161,250	0.2%
PAGEIND	-6.1%	104,745	-1.8%
CUB	-5.4%	11,065,000	-0.4%
JKCEMENT	-5.1%	465,000	-0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	18,956,575	160,631	844
TATAMOTORS	26,251,660	108,570	412
HDFCBANK	6,387,091	96,532	1,525
ADANIENT	2,313,795	92,492	3,992
ICICIBANK	10,009,741	90,899	911
LUPIN	11,685,941	85,582	719
BANKBARODA	46,061,789	76,303	165
AUROPHARMA	15,495,814	75,626	478
RELIANCE	2,753,420	70,926	2,573

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	260	CE	3.3	254	11,239,200
COALINDIA	265	CE	2.0	254	10,949,400
TECHM	1,100	CE	4.5	1,025	3,351,000
ONGC	140	CE	3.8	140	8,385,300
NTPC	180	CE	1.1	173	11,719,200
HEROMOTOCO	2,700	CE	47.6	2,700	546,000
COALINDIA	270	CE	1.4	254	6,732,600
ITC	360	CE	4.5	357	14,801,600
MARUTI	10,000	CE	16.5	9,155	566,500
COALINDIA	280	CE	0.7	254	6,287,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	245	PE	2.7	254	4,867,800
COALINDIA	250	PE	4.0	254	4,578,000
COALINDIA	240	PE	1.7	254	4,271,400
BANKBARODA	160	PE	2.5	167	9,342,450
BANKBARODA	150	PE	0.8	167	8,868,600
HEROMOTOCO	2,600	PE	14.0	2,700	212,700
COALINDIA	230	PE	0.8	254	2,797,200
LUPIN	700	PE	9.1	724	638,350
MARUTI	9,000	PE	106.3	9,155	231,900
BANKBARODA	155	PE	1.4	167	6,534,450

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DEEPAKNTR	2,150	CE	147,000	29300%	35.4
DEEPAKNTR	2,100	CE	311,250	15463%	52.1
RAMCOCEM	680	CE	124,950	14600%	8.0
AUROPHARMA	470	CE	247,000	12250%	27.6
AUROPHARMA	510	CE	462,000	7600%	9.6
LUPIN	860	CE	334,050	3830%	0.9
AUROPHARMA	500	CE	951,000	2617%	12.9
BANKBARODA	182	CE	444,600	2433%	1.0
MOTHERSON	71	CE	297,000	2100%	2.7
PEL	820	CE	244,475	1643%	23.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUROPHARMA	470	PE	545,000	54400%	16.4
AUROPHARMA	460	PE	503,000	16667%	12.8
LUPIN	740	PE	526,150	6778%	27.5
AMARAJABAT	630	PE	112,000	2700%	16.4
AUROPHARMA	450	PE	810,000	2089%	10.1
MOTHERSON	71	PE	121,500	1700%	2.8
LUPIN	730	PE	222,700	1647%	20.6
AMARAJABAT	620	PE	348,000	544%	12.1
AUROPHARMA	480	PE	554,000	471%	21.0
GUJGASLTD	460	PE	110,000	418%	4.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
LUPIN	750	CE	18,460	9.1
ADANIPTS	900	CE	17,091	26.7
RELIANCE	2,600	CE	15,580	33.5
DRREDDY	4,600	CE	12,701	70.7
ADANIENT	4,000	CE	12,127	141.1
HEROMOTOCO	2,700	CE	11,968	47.6
HDFCBANK	1,520	CE	11,710	30.4
LUPIN	740	CE	11,393	11.9
TATAMOTORS	420	CE	10,654	8.5
RELIANCE	2,700	CE	10,609	7.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
AUROPHARMA	450	PE	10,685	10.1
AUROPHARMA	500	PE	9,918	31.8
SBIN	600	PE	9,484	7.9
AUROPHARMA	480	PE	8,605	21.0
TATAMOTORS	410	PE	8,116	8.4
PEL	800	PE	8,085	17.5
HDFCBANK	1,500	PE	7,703	13.2
AXISBANK	850	PE	7,696	17.8
DEEPAKNTR	2,100	PE	7,419	87.9
TATAMOTORS	400	PE	7,326	4.9

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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