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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	18,462	11,988,900	5,460,050	59.05	1.25	18050
PREVIOUS	18,379	11,954,200	5,397,100	50.2	1.23	
% CHANGE	0.45%	0.29%	1.17%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound before gaining in the last trading hour.
- Nifty added 74 points to close at 18403.
- OI concentration seen in 19000CE and 18000PE.
- Addition witnessed in 19000CE and 18300PE.
- PCR OI stands at 1.25 compared to 1.23 in the previous trading session.
- Nifty to trade with a support of 18050.

NIFTY LEVELS

18050 18108 18230 18348 18500 18680

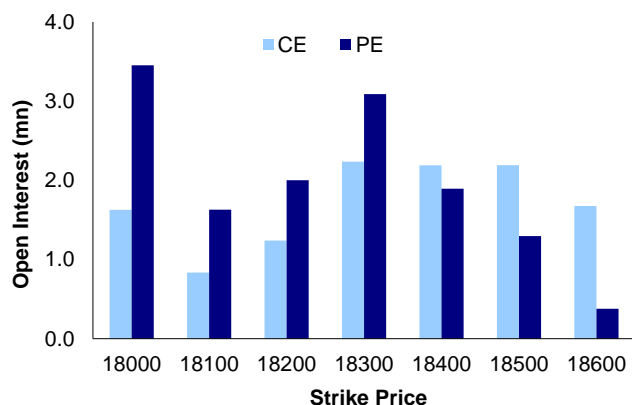
Stocks

- **Sector:** Auto and Banking stocks gained.
- Market wide open interest is 1,316,551Cr.

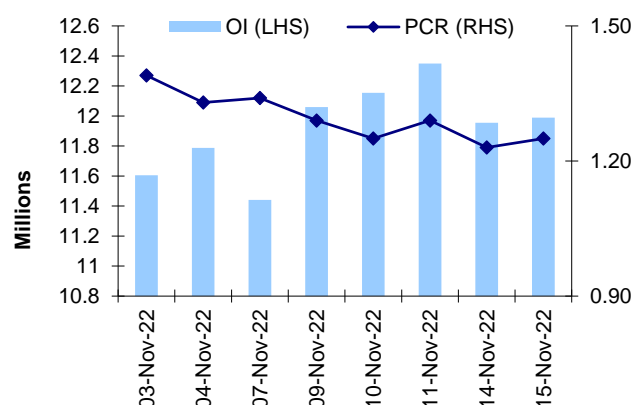
Recommendations

- DERIVATIVES MIDTERM – BUY JUSTDIAL @ 570,604.05 SL 515 TGT 800,900
- DERIVATIVES MIDTERM – BUY LICHSGFIN @ 370,384.50 SL 337 TGT 450,500

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DELTACORP	28.8%	22,221,500	1.8%
IGL	23.6%	11,352,000	4.1%
GSPL	19.9%	5,840,000	3.9%
POLYCAB	18.2%	1,008,600	-2.6%
NMDC	12.0%	28,133,000	-4.0%
CUMMINSIND	9.5%	2,628,000	1.9%
APOLLOTYRE	8.3%	17,206,000	4.3%
IRCTC	8.2%	16,209,375	-2.4%
MFSL	7.4%	2,757,950	0.2%
BATAINDIA	7.4%	2,085,325	-2.0%
LTI	7.1%	1,375,950	-0.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GUJGASLTD	-10.9%	3,956,250	6.0%
MANAPPURAM	-10.4%	36,204,000	0.3%
DEEPAKNTR	-8.5%	2,104,500	2.1%
CROMPTON	-7.3%	4,975,500	1.0%
DRREDDY	-6.5%	1,979,375	1.6%
SUNTV	-5.8%	10,908,000	-1.0%
HINDALCO	-5.5%	28,194,600	0.3%
UBL	-5.4%	1,003,600	-0.9%
NAUKRI	-5.3%	1,753,375	-4.7%
BALKRISIND	-5.2%	2,471,100	4.7%
TORNTPHARM	-4.6%	1,571,500	0.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	15,176,911	137,654	912
HDFCBANK	5,515,101	89,066	1,619
RELIANCE	3,270,388	85,141	2,607
AMBUJACEM	11,897,606	69,803	586
SBIN	10,286,417	61,482	601
AXISBANK	7,124,767	60,765	859
HDFC	2,104,269	56,043	2,676
HINDALCO	11,841,577	53,897	457
ITC	15,451,411	52,904	345

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	145	CE	1.5	143	12,770,450
COALINDIA	250	CE	0.7	233	11,865,000
COALINDIA	245	CE	1.3	233	10,609,200
COALINDIA	265	CE	0.3	233	8,194,200
NTPC	180	CE	0.8	173	12,933,300
ITC	360	CE	1.3	347	16,699,200
HEROMOTOCO	2,800	CE	16.2	2,727	522,300
HEROMOTOCO	2,700	CE	52.8	2,727	513,300
NTPC	175	CE	2.0	173	10,989,600
COALINDIA	255	CE	0.5	233	6,787,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	140	PE	1.5	143	4,616,150
COALINDIA	225	PE	1.7	233	4,116,000
COALINDIA	230	PE	3.1	233	3,960,600
HEROMOTOCO	2,700	PE	26.5	2,727	270,900
BANKBARODA	160	PE	2.2	164	8,552,700
BANKBARODA	150	PE	0.6	164	8,447,400
COALINDIA	235	PE	5.3	233	3,301,200
ONGC	135	PE	0.7	143	3,272,500
LUPIN	740	PE	5.6	758	613,700
HINDALCO	420	PE	1.2	459	2,309,100

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMBUJACEM	665	CE	127,800	7000%	1.0
COALINDIA	232	CE	739,200	5767%	4.9
GSPL	265	CE	137,500	5400%	2.9
GSPL	280	CE	135,000	5300%	1.0
GSPL	270	CE	417,500	4075%	2.1
COALINDIA	237	CE	1,234,800	3575%	2.8
COALINDIA	235	CE	6,287,400	2955%	3.6
COALINDIA	242	CE	1,953,000	1838%	1.6
COALINDIA	215	CE	562,800	1814%	18.9
BATAINDIA	1,700	CE	122,925	1297%	36.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
COALINDIA	205	PE	1,659,000	2938%	0.3
EXIDEIND	182	PE	122,400	1600%	3.1
MANAPPURAM	118	PE	186,000	1450%	3.9
COALINDIA	222	PE	554,400	1100%	1.3
HINDCOPPER	117	PE	322,500	971%	1.7
MANAPPURAM	119	PE	126,000	950%	5.2
COALINDIA	215	PE	3,137,400	769%	0.6
EXIDEIND	185	PE	442,800	669%	5.0
COALINDIA	227	PE	1,159,200	667%	2.3
DELTACORP	235	PE	103,500	650%	10.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	600	CE	22,720	11.1
RELIANCE	2,600	CE	21,334	46.4
INFY	1,600	CE	19,095	16.7
MINDTREE	3,800	CE	17,853	59.3
LTI	5,300	CE	17,304	70.0
ICICIBANK	910	CE	16,856	16.3
MINDTREE	3,900	CE	16,855	32.1
ADANI PORTS	900	CE	16,557	28.9
HDFCBANK	1,620	CE	15,686	27.4
ULTRACEMCO	7,000	CE	15,624	121.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	14,163	26.2
HDFCBANK	1,600	PE	11,830	13.2
NAUKRI	4,200	PE	10,998	121.8
ITC	340	PE	9,205	2.0
BALKRISIND	1,900	PE	9,165	18.8
MINDTREE	3,700	PE	8,235	73.9
ADANI PORTS	900	PE	7,646	18.1
RELIANCE	2,620	PE	7,521	35.7
HDFCBANK	1,620	PE	7,419	21.1
ICICIBANK	900	PE	7,351	7.6

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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