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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	18,452	11,540,700	7,316,800	42.85	1.23	<b>18075</b>
PREVIOUS	18,462	11,988,900	5,460,050	59.05	1.25	
% CHANGE	-0.06%	-3.74%	34.01%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and remained range bound through the day.
- Nifty added 6 points to close at 18409.
- OI concentration seen in 19000CE and 18000PE.
- Activity witnessed in 18400 strike.
- PCR OI stands at 1.23 compared to 1.25 in the previous trading session.
- Nifty to trade with a support of 18075.

### NIFTY LEVELS

18075    18108    18230    18348    18500    18680

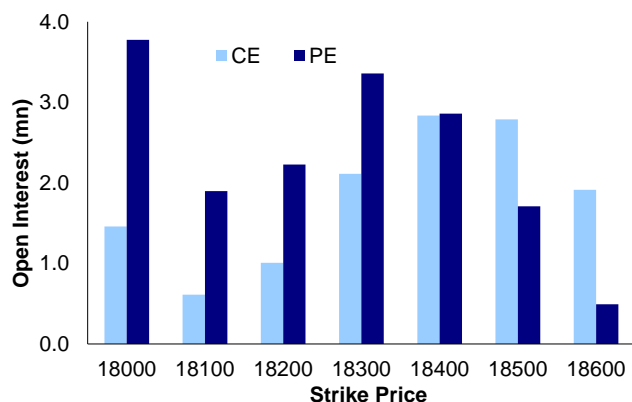
### Stocks

- **Sector:** IT and Banking stocks gained.
- Market wide open interest is 1,361,542Cr.

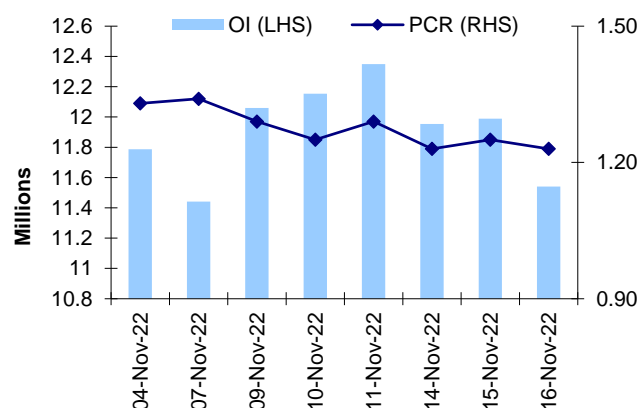
### Recommendations

- 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 (%)
AARTIIND	66.5%	3,054,050	-4.1%
METROPOLIS	42.2%	1,051,800	-7.7%
HAL	13.4%	4,578,050	6.3%
AUBANK	10.2%	8,865,000	-1.4%
BALRAMCHIN	8.8%	11,075,200	1.5%
APOLLOTYRE	8.4%	18,651,500	-6.8%
PERSISTENT	8.4%	706,800	-0.2%
NMDC	8.1%	30,403,550	-1.4%
CHAMBLFERT	8.0%	7,888,500	-2.8%
SIEMENS	7.4%	1,615,900	1.1%
ICICIPRULI	7.0%	10,054,500	-1.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DELTACORP	-11.9%	19,576,500	-4.1%
SYNGENE	-8.7%	1,763,000	-3.1%
CUMMINSIND	-8.3%	2,387,400	-0.4%
HINDALCO	-7.7%	26,012,650	-2.1%
NAVINFLUOR	-7.2%	343,575	1.0%
CROMPTON	-6.8%	4,620,000	1.3%
DALBHARAT	-6.8%	1,334,500	1.7%
EICHERMOT	-6.3%	3,825,325	-0.1%
APOLLOHOSP	-5.8%	1,814,875	-2.9%
COALINDIA	-5.8%	36,565,200	1.2%
MCX	-5.4%	1,993,600	-1.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
KOTAKBANK	6,437,651	125,343	1,966
ADANIENT	3,059,841	121,778	3,957
ICICIBANK	13,008,311	118,755	914
RELIANCE	4,484,007	116,668	2,592
HDFCBANK	6,789,075	110,692	1,633
HDFC	3,723,194	99,976	2,697
SBIN	11,555,749	69,395	600
TCS	1,748,235	58,622	3,355
AXISBANK	6,521,854	55,810	855

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	145	CE	1.4	143	13,602,050
COALINDIA	250	CE	0.6	236	11,340,000
COALINDIA	245	CE	1.2	236	9,025,800
ITC	360	CE	1.0	346	17,000,000
HEROMOTOCO	2,800	CE	14.3	2,726	625,800
NTPC	180	CE	0.5	171	12,893,400
NTPC	175	CE	1.1	171	11,947,200
BAJAJ-AUTO	3,800	CE	32.3	3,765	234,250
EICHERMOT	3,800	CE	7.4	3,509	658,875
TECHM	1,100	CE	7.1	1,069	2,194,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	140	PE	1.0	143	5,470,850
COALINDIA	230	PE	1.9	236	4,544,400
COALINDIA	225	PE	1.0	236	3,586,800
BANKBARODA	160	PE	2.1	164	8,605,350
COALINDIA	235	PE	3.5	236	3,292,800
HEROMOTOCO	2,700	PE	21.5	2,726	271,200
BANKBARODA	150	PE	0.5	164	7,236,450
HEROMOTOCO	2,600	PE	6.2	2,726	216,900
HINDALCO	420	PE	1.3	448	2,016,700
DRREDDY	4,400	PE	30.7	4,488	143,625

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLOTYRE	282	CE	388,500	11000%	4.8
METROPOLIS	1,500	CE	184,800	4007%	20.9
APOLLOTYRE	275	CE	126,000	1700%	8.1
APOLLOTYRE	317	CE	325,500	1229%	0.5
HAL	2,680	CE	116,375	1189%	54.6
HAL	3,000	CE	169,100	1171%	3.3
APOLLOTYRE	287	CE	374,500	873%	3.2
KOTAKBANK	2,120	CE	461,600	649%	2.6
APOLLOTYRE	285	CE	1,655,500	617%	3.9
APOLLOTYRE	280	CE	2,082,500	540%	5.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLOTYRE	255	PE	206,500	1867%	1.3
APOLLOTYRE	265	PE	301,000	1333%	2.6
KOTAKBANK	1,960	PE	549,600	804%	26.8
BALRAMCHIN	360	PE	313,600	752%	11.4
IOC	50	PE	419,250	378%	0.1
HAL	2,600	PE	280,725	302%	29.6
KOTAKBANK	1,940	PE	545,600	269%	18.2
METROPOLIS	1,400	PE	130,500	243%	26.0
HCLTECH	1,120	PE	122,500	224%	19.0
APOLLOTYRE	260	PE	1,862,000	180%	1.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
KOTAKBANK	1,960	CE	37,423	37.3
HDFCBANK	1,640	CE	36,198	19.1
HAL	2,700	CE	32,353	45.2
INFY	1,600	CE	30,964	20.0
KOTAKBANK	2,000	CE	30,959	19.5
RELIANCE	2,600	CE	28,302	36.0
ADANIANT	4,100	CE	24,345	46.5
HAL	2,600	CE	21,971	101.6
EICHERMOT	3,600	CE	20,375	30.6
KOTAKBANK	1,940	CE	19,352	48.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ADANIANT	3,900	PE	16,595	68.9
ADANIANT	3,800	PE	16,328	39.5
RELIANCE	2,600	PE	15,690	32.8
BAJFINANCE	6,900	PE	13,553	121.3
HDFCBANK	1,600	PE	12,799	9.5
ADANIANT	3,700	PE	12,692	25.1
ADANIANT	4,000	PE	12,529	116.1
ADANIANT	3,600	PE	11,820	16.1
SBIN	600	PE	10,962	9.2
HDFCBANK	1,620	PE	10,515	15.2

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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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