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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	18,287	5,755,550	6,613,950	19.75	0.76	18075
PREVIOUS	18,281	8,162,850	5,748,700	37	0.86	
% CHANGE	0.03%	-29.49%	15.05%	-	-	

OUTLOOK

Nifty

- Nifty opened above 18300 levels but failed to maintain its highs.
- Nifty added 23 points to close at 18267.
- OI concentration seen in 18300CE and 18000PE.
- Addition in 18300CE and Reduction in 18200PE.
- PCR OI stands at 0.76 compared to 0.86 in the previous trading session.
- Nifty to trade with a support of 18075.

NIFTY LEVELS

18075 18108 18230 18348 18500 18680

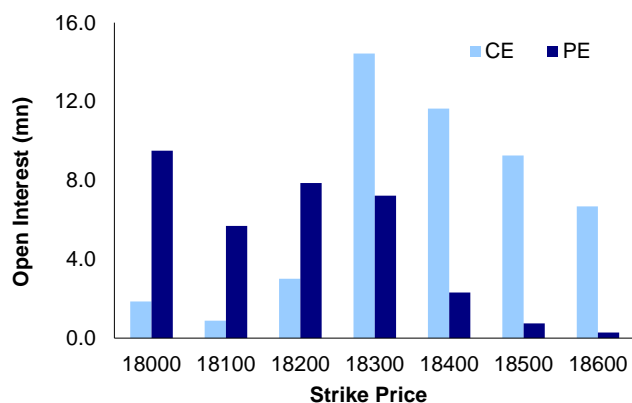
Stocks

- **Sector:** PSU banking stocks gained.
- Market wide open interest is 1,374,302Cr.

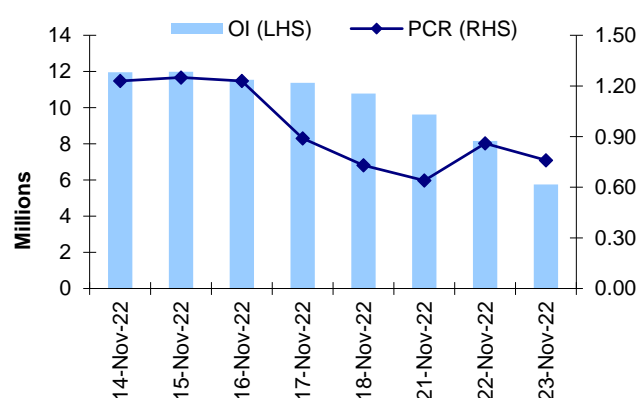
Recommendations

- DERIVATIVES MIDTERM – BUY NSEFUT ICICIPRULI DEC @ 470.00 SL 420 TGT 575,650
- DERIVATIVES SHORTTERM – BUY NSEFUT BPCL DEC @ 313.10 SL 301 TGT 328

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PNB	19.4%	262,736,000	4.5%
ICICIPRULI	16.9%	13,129,500	-1.6%
GMRINFRA	12.8%	146,925,000	3.2%
IPCALAB	11.2%	1,981,850	-0.8%
MFSL	11.0%	6,129,500	-0.3%
SRTRANSFIN	10.4%	3,609,000	-0.9%
BEL	6.8%	96,090,600	-0.5%
COROMANDEL	6.6%	3,219,300	0.7%
NMDC	5.9%	38,102,050	1.2%
POWERGRID	5.8%	36,142,200	-1.2%
HINDALCO	5.7%	24,281,950	0.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GSPL	-41.6%	1,385,000	-0.1%
JUBLFOOD	-13.9%	13,230,000	-0.8%
ESCORTS	-13.2%	1,332,925	0.1%
IGL	-12.9%	11,605,000	-0.5%
LALPATHLAB	-12.7%	931,000	0.2%
DEEPAKNTNTR	-12.3%	1,784,750	0.4%
POLYCAB	-11.9%	1,343,100	0.3%
COALINDIA	-10.8%	31,785,600	0.7%
PERSISTENT	-10.5%	555,475	0.6%
BALRAMCHIN	-10.4%	8,073,600	-1.0%
MGL	-10.2%	2,598,400	0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
PNB	252,150,630	126,178	50
ADANIANT	2,861,156	113,083	3,903
ICICIBANK	10,959,704	101,620	927
HDFCBANK	5,092,869	81,425	1,599
RELIANCE	2,959,787	75,807	2,557
SBIN	12,435,924	75,424	608
BANKBARODA	35,103,723	59,281	169
MARUTI	621,006	55,520	8,935
HDFC	2,025,693	53,386	2,637

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	3,700	CE	0.6	3,392	527,975
HEROMOTOCO	2,700	CE	1.1	2,662	528,000
ONGC	138	CE	0.1	137	12,435,500
EICHERMOT	3,500	CE	2.8	3,392	343,000
EICHERMOT	3,600	CE	0.7	3,392	335,125
EICHERMOT	3,800	CE	0.4	3,392	326,025
HEROMOTOCO	2,750	CE	0.4	2,662	373,800
ULTRACEMCO	7,000	CE	6.9	6,840	213,100
EICHERMOT	3,650	CE	0.5	3,392	228,200
WIPRO	400	CE	0.2	390	3,823,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,650	PE	4.6	2,662	153,300
EICHERMOT	3,300	PE	2.9	3,392	115,150
KOTAKBANK	1,900	PE	0.1	1,949	788,400
CIPLA	1,100	PE	2.9	1,111	384,800
ULTRACEMCO	6,700	PE	6.2	6,840	81,300
KOTAKBANK	1,920	PE	0.4	1,949	666,000
EICHERMOT	3,350	PE	6.4	3,392	77,525
TATAMOTORS	420	PE	0.4	425	2,462,400
BHARTIARTL	830	PE	0.1	846	1,843,000
SUNPHARMA	1,000	PE	0.3	1,019	496,300

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PNB	53	CE	4,912,000	3311%	0.1
PNB	52	CE	8,160,000	2733%	0.2
PFC	100	CE	161,200	550%	25.4
PNB	51	CE	8,160,000	415%	0.5
ADANIANT	3,950	CE	296,750	251%	15.7
IBULHSGFIN	127	CE	388,000	177%	0.7
INDIACEM	237	CE	168,200	107%	0.9
GNFC	640	CE	757,900	83%	1.8
ICICIPRULI	470	CE	255,000	59%	0.5
ADANIANT	4,000	CE	759,250	49%	6.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PNB	50	PE	3,568,000	7333%	0.5
PNB	49	PE	3,120,000	1850%	0.3
PNB	48	PE	4,720,000	954%	0.2
CANBK	325	PE	850,500	494%	2.1
HDFCLIFE	540	PE	451,000	257%	0.3
GMRINFRA	39	PE	1,552,500	156%	0.4
BANKBARODA	167	PE	1,029,600	135%	0.9
PNB	47	PE	2,944,000	133%	0.1
CANBK	330	PE	213,300	114%	6.3
SUNPHARMA	1,010	PE	187,600	105%	1.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ADANIANT	4,000	CE	37,423	6.0
ADANIANT	4,100	CE	30,260	1.7
BAJFINANCE	6,800	CE	23,310	24.3
ADANIANT	4,050	CE	23,261	3.0
MARUTI	9,000	CE	21,893	18.6
RELIANCE	2,600	CE	20,336	1.1
SBIN	610	CE	17,846	1.7
BAJFINANCE	6,900	CE	16,973	5.8
APOLLOHOSP	4,600	CE	15,715	25.2
ADANIANT	3,950	CE	14,522	15.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ADANIANT	3,900	PE	25,829	26.3
ADANIANT	3,800	PE	18,508	7.8
BAJFINANCE	6,700	PE	15,758	6.7
ADANIANT	3,850	PE	12,232	12.9
RELIANCE	2,560	PE	11,979	8.5
ADANIANT	4,000	PE	11,508	97.7
MARUTI	8,900	PE	11,122	12.5
ADANIANT	3,950	PE	10,360	58.0
ADANIANT	3,700	PE	9,013	3.2
SBIN	600	PE	8,893	0.7

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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