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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	18,626	11,190,200	9,501,300	142.15	1.44	18165
PREVIOUS	18,287	5,755,550	6,613,950	19.75	0.76	
% CHANGE	1.86%	94.42%	43.66%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained significantly in the last trading hour.
- Nifty added 216 points to close at 18484.
- OI concentration seen in 19000CE and 18000PE.
- Activity witnessed in 18500 strike.
- PCR OI stands at 1.44.
- Nifty to trade with a support of 18165.

NIFTY LEVELS

18041 18165 18266 18331 18515 18685

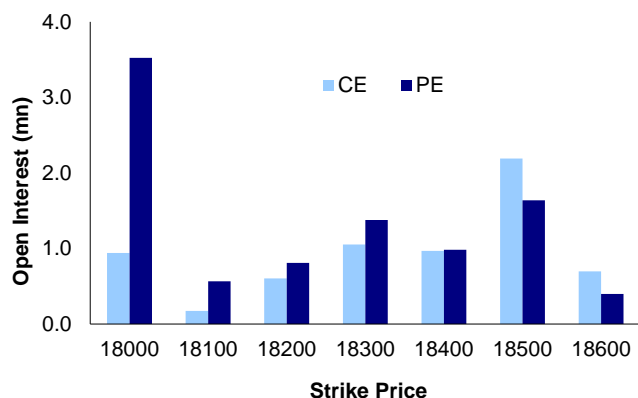
Stocks

- **Sector:** Most sectors traded in the green.
- Market wide open interest is 799,105Cr.

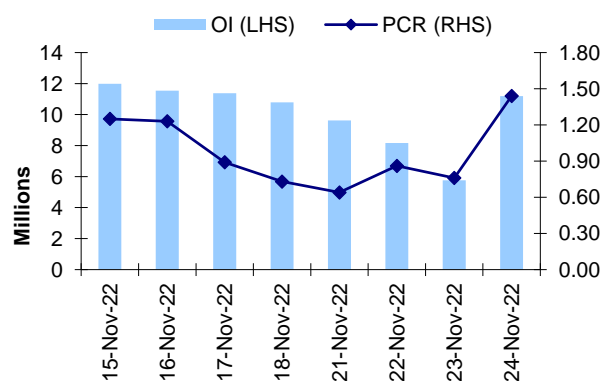
Recommendations

- DERIVATIVES MIDTERM – BUY NSEFUT ICICIPRULI DEC @ 470.00 SL 420 TGT 575,650
- DERIVATIVES SHORTTERM – SELL NSEFUT BAJAJFINSV DEC @ 1640 SL 1700 TGT 1560

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GNFC	54.7%	5,653,700	-3.2%
RELIANCE	48.5%	29,993,500	0.9%
HINDUNILVR	47.4%	6,988,800	1.7%
LAURUSLABS	45.5%	6,464,400	-1.5%
HDFC	44.8%	16,499,700	2.0%
IDEA	42.1%	530,600,000	-2.4%
TATASTEEL	41.3%	194,332,750	0.0%
JSWSTEEL	40.4%	23,627,700	0.7%
PERSISTENT	40.1%	576,525	4.1%
DRREDDY	39.7%	1,633,875	0.2%
M&M	39.7%	11,448,500	1.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ZYDUSLIFE	-4.7%	11,678,400	-1.2%
PNB	-4.3%	211,296,000	1.0%
ZYDUSLIFE	-1.6%	11,489,400	0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	4,333,225	111,108	2,579
ADANIENT	2,797,181	108,616	3,921
ICICIBANK	10,844,395	101,346	939
HDFC	2,179,610	58,209	2,689
SBIN	8,960,032	54,544	609
PNB	104,180,912	52,854	51
TCS	1,296,591	43,504	3,380
AXISBANK	4,928,778	43,258	879

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
GAIL	95	CE	1.9	93	4,913,550
IOC	75	CE	1.2	73	6,659,250
ACC	2,700	CE	28.8	2479	320,750
IOC	80	CE	0.4	73	6,064,500
LT	2,100	CE	39.2	2071	656,400
BANKBARODA	170	CE	7.8	171	6,797,700
MARUTI	9,000	CE	261.4	9037	215,600
MARUTI	9,500	CE	87.6	9037	203,000
HINDALCO	450	CE	12.0	442	1,385,675
ITC	350	CE	4.5	344	4,812,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDUNILVR	2,500	PE	21.2	2,571	378,900
MARUTI	9,000	PE	220.7	9,037	144,200
SBIN	600	PE	10.9	612	2,775,000
MARUTI	8,500	PE	61.8	9,037	137,900
BPCL	300	PE	2.1	323	923,400
ITC	340	PE	5.3	344	2,766,400
BPCL	310	PE	4.1	323	671,400
TCS	3,300	PE	32.0	3,407	321,900
TATAPOWER	200	PE	1.2	223	3,209,625
ASIANPAINT	3,100	PE	63.1	3,138	197,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RECLTD	112	CE	736,000	4500%	0.7
HINDPETRO	235	CE	116,100	4200%	3.5
PFC	127	CE	3,503,000	3936%	5.3
BSOFT	295	CE	102,700	3850%	14.0
BALRAMCHIN	420	CE	265,600	3220%	3.3
TATACONSUM	860	CE	113,400	2420%	5.2
RECLTD	90	CE	560,000	2233%	13.5
BPCL	380	CE	124,200	2200%	0.3
GAIL	98	CE	658,800	1700%	1.1
HINDPETRO	260	CE	186,300	1625%	0.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCLIFE	570	PE	339,900	3763%	13.3
IOC	73	PE	321,750	3200%	2.1
BPCL	380	PE	124,200	2200%	56.7
BEL	109	PE	3,893,100	2103%	4.5
TATASTEEL	96	PE	157,250	1750%	0.7
HDFCLIFE	560	PE	424,600	1655%	9.3
RECLTD	104	PE	136,000	1600%	2.9
BSOFT	290	PE	166,400	1500%	11.0
PFC	130	PE	663,400	1429%	3.8
ONGC	137	PE	111,650	1350%	3.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,400	CE	13,560	76.1
APOLLOHOSP	4,700	CE	12,693	258.3
TATACONSUM	800	CE	11,647	22.5
RELIANCE	2,600	CE	11,509	60.1
APOLLOHOSP	4,800	CE	10,896	202.1
INFY	1,600	CE	10,562	65.0
INFY	1,620	CE	9,114	51.8
APOLLOHOSP	5,000	CE	8,065	113.1
ADANIANT	4,000	CE	7,933	151.4
RELIANCE	2,700	CE	7,409	23.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ADANIANT	3,800	PE	9,317	111.9
HDFCBANK	1,600	PE	5,027	19.2
INFY	1,600	PE	5,000	22.7
RELIANCE	2,500	PE	4,639	21.8
ADANIANT	3,900	PE	4,346	152.0
APOLLOHOSP	4,600	PE	4,034	85.3
ADANIANT	3,700	PE	4,024	80.7
TCS	3,300	PE	3,834	32.0
ADANIANT	3,500	PE	3,700	40.9
ADANIANT	3,600	PE	3,546	57.8

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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