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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	18,646	11,331,150	6,291,400	134.1	1.43	18165
PREVIOUS	18,626	11,190,200	9,501,300	142.15	1.44	
% CHANGE	0.11%	1.26%	-33.78%	-	-	

OUTLOOK

Nifty

- Nifty opened above 18500 and traded in a small range through the day.
- Nifty added 28 points to close at 18512.
- OI concentration seen in 19000CE and 18000PE.
- Addition witnessed in 19000CE and 18500PE.
- PCR OI stands at 1.43 compared to 1.44 in the previous trading session.
- Nifty to trade with a support of 18165.

NIFTY LEVELS

18041 18165 18266 18331 18515 18685

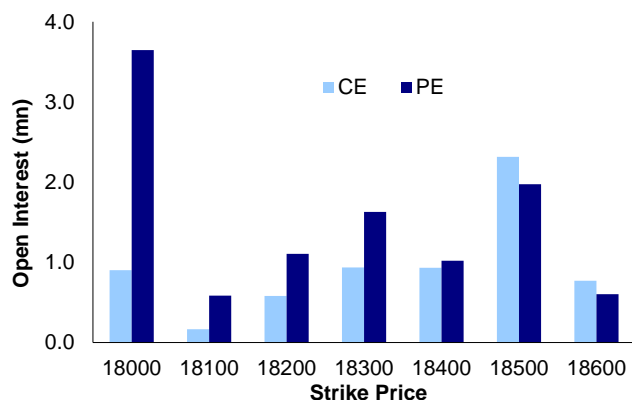
Stocks

- **Sector:** Auto and Realty stocks traded positive.
- Market wide open interest is 1,064,822Cr.

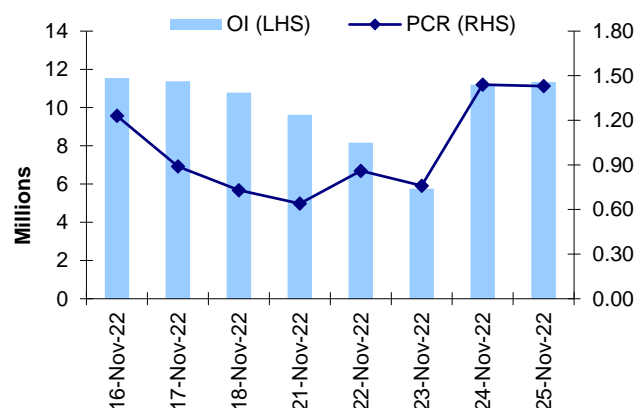
Recommendations

- DERIVATIVES SHORTTERM – BUY NSEFUT UPL DEC @ 786 SL 760 TGT 820
- DERIVATIVES SHORTTERM – SELL NSEFUT SIEMENS DEC @ 2785 SL 2875 TGT 2650

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GUJGASLTD	29.8%	4,207,500	-0.4%
BHEL	27.9%	130,515,000	9.6%
ICICIPRULI	22.9%	16,329,000	-2.1%
ESCORTS	20.6%	1,201,750	4.7%
WHIRLPOOL	17.8%	784,000	1.6%
RBLBANK	15.5%	50,215,000	5.7%
L&TFH	14.3%	53,187,040	5.5%
SRTRANSFIN	13.6%	4,125,600	-2.4%
PFC	13.6%	49,959,600	5.7%
DIXON	13.1%	477,125	-0.4%
IBULHSGFIN	12.4%	45,556,000	11.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APOLLOHOSP	-17.0%	1,406,375	-0.5%
HDFCLIFE	-8.6%	14,989,700	2.5%
ZYDUSLIFE	-7.0%	9,693,000	2.3%
PERSISTENT	-5.2%	546,575	2.1%
CUB	-4.9%	7,060,000	1.3%
ZYDUSLIFE	-4.7%	11,678,400	-1.2%
ICICIBANK	-4.7%	78,153,125	-0.9%
IGL	-4.1%	10,139,250	3.3%
HEROMOTOCO	-4.0%	2,573,700	1.3%
MFSL	-3.7%	5,465,850	1.3%
BIOCON	-3.6%	20,470,000	2.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
PNB	374,685,764	202,590	54
BHEL	125,076,142	99,963	82
ADANIENT	2,506,346	97,622	3,901
ICICIBANK	9,815,055	91,613	930
RELIANCE	3,391,988	88,373	2,618
TATAMOTORS	18,764,073	80,837	433
HDFCBANK	4,205,248	68,138	1,618
AXISBANK	7,614,047	67,514	888
SBIN	9,994,513	60,896	607

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TECHM	1,100	CE	31.0	1,089	1,398,000
LT	2,100	CE	44.2	2,080	919,200
IOC	80	CE	0.5	74	8,014,500
AUROPHARMA	500	CE	7.0	469	1,406,000
GAIL	95	CE	2.3	94	5,416,800
COALINDIA	250	CE	1.6	233	2,650,200
IOC	75	CE	1.5	74	7,254,000
GAIL	100	CE	0.9	94	5,105,700
COALINDIA	240	CE	4.1	233	2,377,200
ACC	2,700	CE	34.4	2,530	305,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BANKBARODA	160	PE	2.8	170	4,873,050
HEROMOTOCO	2,600	PE	18.9	2,728	141,900
HINDUNILVR	2,500	PE	24.4	2,557	390,900
MARUTI	8,500	PE	42.7	9,106	155,200
SBIN	600	PE	11.3	609	3,105,000
MARUTI	9,000	PE	175.8	9,106	147,400
AXISBANK	800	PE	1.8	894	2,367,600
TATAMOTORS	400	PE	3.1	436	2,630,550
TATAPOWER	200	PE	0.7	226	4,363,875
COALINDIA	230	PE	4.9	233	1,201,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BALRAMCHIN	430	CE	150,400	9300%	2.9
RECLTD	109	CE	624,000	7700%	3.9
RECLTD	122	CE	560,000	6900%	0.6
PFC	136	CE	365,800	5800%	5.2
PFC	139	CE	272,800	4300%	3.7
PFC	131	CE	737,800	3867%	8.6
IBULHSGFIN	142	CE	132,000	3200%	6.2
IBULHSGFIN	162	CE	388,000	3133%	1.6
ASHOKLEY	175	CE	135,000	2600%	0.3
IOC	81	CE	253,500	2500%	0.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PNB	55	PE	6,064,000	12533%	3.3
ABCAPITAL	135	PE	534,600	9800%	4.6
IEX	127	PE	333,750	8800%	0.5
PNB	53	PE	2,544,000	7850%	2.3
PNB	54	PE	3,792,000	7800%	2.7
PFC	137	PE	415,400	6600%	3.8
RECLTD	108	PE	936,000	5750%	2.2
PFC	129	PE	322,400	5100%	1.3
HDFCLIFE	590	PE	148,500	3275%	16.6
PFC	128	PE	204,600	3200%	1.2
GMRINFRA	42	PE	742,500	3200%	2.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	30,007	78.4
RELIANCE	2,700	CE	25,058	32.0
TCS	3,400	CE	21,703	80.2
LT	2,100	CE	17,276	44.2
RELIANCE	2,640	CE	15,811	56.7
RELIANCE	2,620	CE	15,461	66.9
PNB	55	CE	14,277	2.4
ESCORTS	2,300	CE	14,231	78.0
INFY	1,640	CE	12,392	45.0
INFY	1,700	CE	11,327	20.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	12,539	41.8
RELIANCE	2,500	PE	7,366	14.8
PNB	50	PE	6,832	1.2
ADANIEN	3,800	PE	5,375	117.3
TCS	3,300	PE	5,367	29.4
ADANIEN	3,900	PE	4,970	159.5
INFY	1,600	PE	4,962	20.7
TATAMOTORS	430	PE	4,666	11.3
RELIANCE	2,560	PE	4,362	28.3
ADANIEN	3,500	PE	4,268	39.9

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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