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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	18,694	11,940,400	6,149,950	132.1	1.41	<b>18350</b>
PREVIOUS	18,646	11,331,150	6,291,400	134.1	1.43	
% CHANGE	0.26%	5.38%	-2.25%	-	-	

## OUTLOOK

### Nifty

- Nifty opened negative but recovered and hit all-time highs.
- Nifty added 50 points to close at 18562.
- OI concentration seen in 19000CE and 18000PE.
- Activity witnessed in 18600 strike.
- PCR OI stands at 1.41 compared to 1.43 in the previous trading session.
- Nifty to trade with a support of 18350.

### NIFTY LEVELS

18041    18165    18266    18350    18515    18685

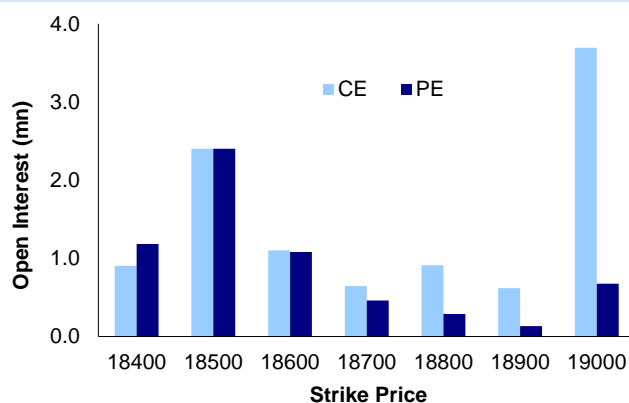
### Stocks

- **Sector:** Oi&Gas stocks traded positive.
- Market wide open interest is 1,234,872Cr.

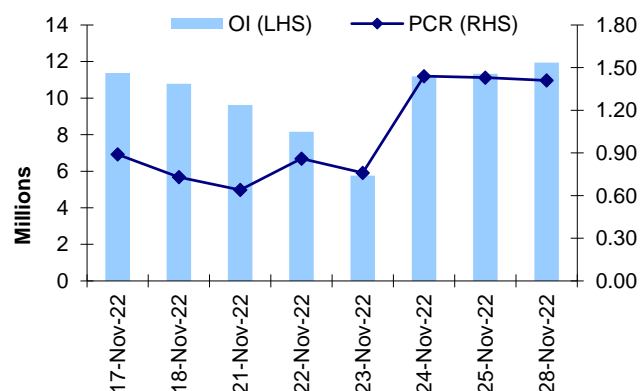
### Recommendations

- 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 (%)
APOLLOTYRE	23.3%	18,319,000	6.7%
SRTRANSFIN	19.4%	4,926,600	-1.2%
DELTACORP	12.5%	19,774,700	5.1%
IBULHSGFIN	12.3%	51,156,000	3.6%
VEDL	11.5%	34,487,300	-1.9%
ICICIPRULI	10.1%	17,979,000	0.7%
BAJAJFINSV	8.5%	7,202,500	1.2%
FSL	8.5%	15,849,600	0.0%
MGL	8.0%	2,612,000	2.2%
ABCAPITAL	7.7%	31,060,800	1.3%
HINDPETRO	7.2%	21,575,700	5.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BSOFT	-10.4%	8,908,000	1.9%
ATUL	-7.7%	118,500	2.7%
HDFCLIFE	-7.2%	13,908,400	-0.1%
MFSL	-4.9%	5,198,050	2.8%
ZYDUSLIFE	-4.7%	11,678,400	-1.2%
HEROMOTOCO	-4.7%	2,454,000	2.8%
LTTS	-4.5%	1,085,400	-0.6%
PFC	-4.3%	47,795,800	-1.4%
INDHOTEL	-4.3%	36,973,736	1.2%
AXISBANK	-4.2%	45,128,400	0.4%
VOLTAS	-4.0%	6,215,300	1.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	14,549,929	390,820	2,708
HDFCBANK	8,052,990	128,894	1,600
ICICIBANK	9,381,474	87,929	937
TCS	2,195,437	74,546	3,395
AXISBANK	7,928,147	70,845	892
PNB	124,868,210	66,686	53
BHEL	77,942,912	64,898	81
APOLLOTYRE	20,698,755	64,060	313
SRTRANSFIN	4,562,156	57,843	1,265

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,800	CE	70.3	2,803	333,300
TECHM	1,100	CE	27.2	1,085	1,641,000
IOC	80	CE	1.1	77	9,759,750
LT	2,100	CE	44.4	2,084	980,100
MARUTI	10,000	CE	24.5	9,068	271,700
BANKBARODA	170	CE	6.0	169	7,792,200
BAJAJ-AUTO	3,800	CE	44.8	3,705	109,500
M&M	1,260	CE	30.5	1,261	1,010,800
HINDALCO	450	CE	8.4	433	1,707,100
TATASTEEL	110	CE	2.0	106	16,086,250

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,700	PE	29.0	2,803	175,200
BPCL	320	PE	2.8	343	1,296,000
MARUTI	9,000	PE	196.4	9,068	186,000
HEROMOTOCO	2,600	PE	12.4	2,803	147,600
SBIN	600	PE	10.4	610	3,198,000
HINDUNILVR	2,500	PE	26.7	2,546	378,300
MARUTI	8,500	PE	48.2	9,068	154,600
BPCL	330	PE	4.8	343	981,000
RELIANCE	2,600	PE	20.5	2,723	1,437,500
HEROMOTOCO	2,800	PE	66.2	2,803	120,600

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CONCOR	920	CE	107,000	10600%	2.1
DELTACORP	255	CE	154,100	6600%	3.7
HINDPETRO	290	CE	137,700	5000%	0.4
IDFC	86	CE	860,000	4200%	1.9
ZEEL	305	CE	210,000	3400%	1.0
APOLLOTYRE	315	CE	1,067,500	1694%	11.9
RELIANCE	2,920	CE	106,000	1470%	11.5
IGL	445	CE	107,250	1460%	17.4
ASHOKLEY	167	CE	145,000	1350%	0.9
APOLLOTYRE	325	CE	731,500	1293%	7.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLOTYRE	305	PE	794,500	22600%	7.0
APOLLOTYRE	310	PE	1,095,500	10333%	9.0
BHEL	84	PE	1,081,500	5050%	4.6
HINDPETRO	235	PE	515,700	4675%	5.5
IOC	76	PE	1,043,250	3467%	1.8
IGL	440	PE	207,625	2920%	13.4
IDFC	85	PE	210,000	2000%	4.2
DELTACORP	205	PE	211,600	1740%	1.8
L&TFH	92	PE	160,632	1700%	5.2
IBULHSGFIN	145	PE	596,000	1390%	7.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	80,267	75.7
RELIANCE	2,800	CE	54,203	33.9
RELIANCE	2,660	CE	22,763	99.0
RELIANCE	2,720	CE	22,506	65.6
RELIANCE	2,740	CE	19,174	55.8
RELIANCE	2,900	CE	19,116	13.5
RELIANCE	2,600	CE	17,559	142.2
RELIANCE	2,680	CE	16,964	86.8
RELIANCE	2,760	CE	16,257	47.2
RELIANCE	3,000	CE	14,732	6.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	20,828	20.5
RELIANCE	2,700	PE	19,529	52.9
RELIANCE	2,500	PE	11,708	7.7
RELIANCE	2,660	PE	10,001	36.9
RELIANCE	2,680	PE	8,299	44.3
RELIANCE	2,640	PE	8,081	30.3
RELIANCE	2,620	PE	6,600	24.9
RELIANCE	2,560	PE	6,226	13.7
RELIANCE	2,580	PE	6,017	16.7
RELIANCE	2,540	PE	5,689	11.1

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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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