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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	18,734	12,011,950	5,652,900	115.6	1.40	18350
PREVIOUS	18,694	11,940,400	6,149,950	132.1	1.41	
% CHANGE	0.21%	0.60%	-8.08%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but picked up pace hitting new highs.
- Nifty added 55 points to close at 18618.
- OI concentration seen in 19000CE and 18000PE.
- Addition witnessed in 18600PE and 18800CE.
- PCR OI stands at 1.40 compared to 1.41 in the previous trading session.
- Nifty to trade with a support of 18350.

NIFTY LEVELS

18041 18165 18266 18350 18515 18685

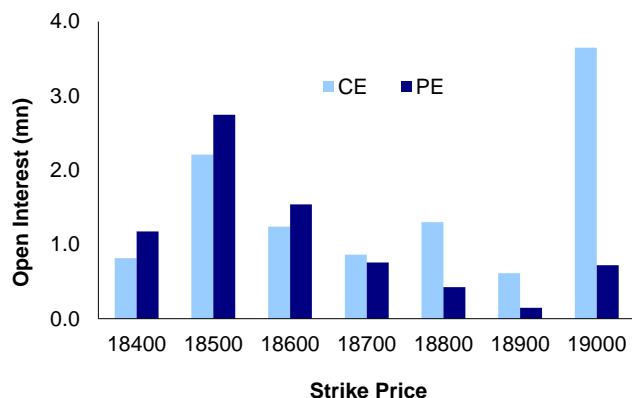
Stocks

- **Sector:** FMCG and Metal stocks traded positive.
- Market wide open interest is 1,273,060Cr.

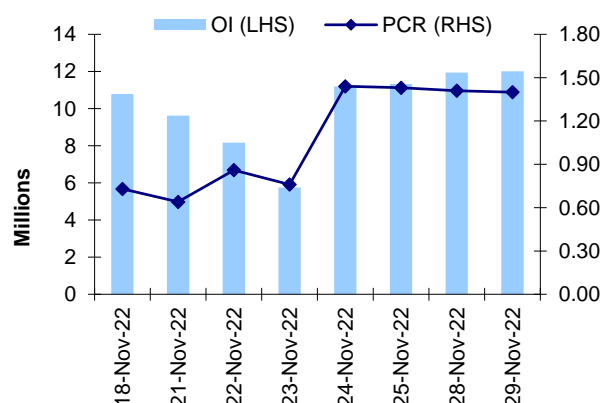
Recommendations

- DERIVATIVES POSITIONAL – SELL NSEFUT HEROMOTOCO DEC @ 2822.80,2900 SL 3000 TGT 2500,2400
- DERIVATIVES POSITIONAL – BUY NSEFUT MUTHOOTFIN DEC @ 1070,1093.25 SL 1015 TGT 1200,1250

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LAURUSLABS	38.5%	9,594,100	-9.3%
BANDHANBNK	15.0%	65,374,200	4.4%
UBL	13.0%	908,000	0.1%
ABCAPITAL	12.2%	34,862,400	5.1%
ABB	11.2%	1,657,500	-2.8%
SRTRANSFIN	10.2%	5,429,400	0.4%
COALINDIA	8.1%	30,567,600	-1.2%
LALPATHLAB	7.6%	832,500	-0.4%
HINDUNILVR	6.7%	7,395,600	4.3%
BAJAJFINSV	6.4%	7,663,000	-1.3%
DALBHARAT	6.3%	1,338,000	0.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ALKEM	-8.2%	209,600	1.3%
DELTACORP	-6.8%	18,426,800	-1.6%
VEDL	-5.4%	32,621,600	-2.8%
JKCEMENT	-4.9%	482,500	1.2%
BHEL	-4.9%	125,191,500	-0.4%
ZYDUSLIFE	-4.7%	11,678,400	-1.2%
GAIL	-4.7%	51,688,350	1.5%
MARICO	-4.5%	8,934,000	3.3%
PERSISTENT	-3.5%	520,075	0.2%
OFSS	-3.4%	481,400	0.1%
AXISBANK	-3.4%	43,596,000	0.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	5,103,687	138,471	2,712
ICICIBANK	13,096,845	124,047	947
HDFCBANK	6,319,118	101,243	1,598
HDFC	2,624,497	70,001	2,665
HINDUNILVR	2,542,932	66,297	2,634
DABUR	11,072,058	65,166	593
ADANIENT	1,513,444	58,858	3,878
PNB	110,088,137	58,575	53
MARUTI	606,692	54,295	8,910

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
IOC	80	CE	0.8	76	10,588,500
TECHM	1,100	CE	25.7	1,083	1,639,200
COALINDIA	240	CE	2.6	229	3,918,600
GAIL	95	CE	2.6	95	6,523,950
GAIL	100	CE	1.1	95	6,395,850
LT	2,100	CE	36.2	2,068	1,042,500
ITC	350	CE	6.0	345	8,360,000
COALINDIA	230	CE	6.1	229	3,385,200
LUPIN	750	CE	27.8	758	721,650
MARUTI	9,000	CE	223.4	8,972	314,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	225	PE	5.4	229	2,473,800
HEROMOTOCO	2,700	PE	23.5	2,827	180,300
HEROMOTOCO	2,800	PE	54.5	2,827	176,400
MARUTI	9,000	PE	246.3	8,972	207,600
LUPIN	750	PE	19.6	758	442,850
HINDUNILVR	2,500	PE	10.7	2,650	480,000
MARUTI	8,500	PE	65.5	8,972	180,300
SBIN	600	PE	10.2	610	3,274,500
HINDUNILVR	2,600	PE	34.4	2,650	414,300
RELIANCE	2,600	PE	18.2	2,725	1,403,250

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LAURUSLABS	430	CE	617,400	68500%	10.1
LAURUSLABS	440	CE	552,600	30600%	7.2
DABUR	650	CE	521,250	13800%	1.8
DABUR	610	CE	357,500	9433%	8.6
BANDHANBNK	340	CE	118,800	6500%	0.3
RAIN	220	CE	220,500	6200%	0.4
BANDHANBNK	285	CE	160,200	1680%	0.9
MARICO	505	CE	129,600	1250%	12.9
LAURUSLABS	400	CE	108,900	1244%	24.3
HINDCOPPER	140	CE	438,600	827%	0.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LAURUSLABS	360	PE	523,800	58100%	2.9
DABUR	580	PE	655,000	26100%	7.3
LAURUSLABS	410	PE	327,600	18100%	16.3
DABUR	600	PE	242,500	9600%	16.0
LUPIN	760	PE	244,800	9500%	24.6
CIPLA	1,020	PE	122,850	9350%	1.9
HINDUNILVR	2,580	PE	101,100	8325%	27.5
ABCAPITAL	150	PE	777,600	7100%	8.7
GLENMARK	440	PE	118,450	5050%	15.4
BANDHANBNK	255	PE	198,000	3567%	22.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,800	CE	39,890	32.2
RELIANCE	2,700	CE	24,642	74.3
RELIANCE	2,720	CE	18,897	64.9
HINDUNILVR	2,600	CE	16,574	83.2
RELIANCE	2,740	CE	14,621	54.8
ITC	350	CE	14,370	6.0
BANDHANBNK	240	CE	12,681	8.1
DABUR	600	CE	11,296	12.5
HINDUNILVR	2,700	CE	10,883	34.1
RELIANCE	2,900	CE	10,684	12.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	PE	14,794	49.1
RELIANCE	2,600	PE	10,938	18.2
MARUTI	9,000	PE	10,258	246.3
LAURUSLABS	400	PE	7,171	12.1
RELIANCE	2,720	PE	6,721	58.2
LAURUSLABS	420	PE	5,776	21.5
HINDUNILVR	2,600	PE	5,636	34.4
TCS	3,400	PE	5,082	56.2
RELIANCE	2,640	PE	5,078	27.3
HDFCBANK	1,600	PE	4,953	27.4

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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