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NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	18,098	1,11,98,200	1,23,29,200	45.2	1.39	17510
PREVIOUS	17,713	1,19,03,200	96,13,050	43	1.39	
% CHANGE	2.17%	-5.92%	28.25%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and continued to rise above 18000 levels.
- Nifty added 382 points to close at 18053.
- OI concentration seen in 18000CE and 17500PE.
- Activity witnessed in 18000 strike.
- PCR OI stands at 1.39 compared 1.39 in the previous trading session.
- Nifty to trade with a support of 17510.

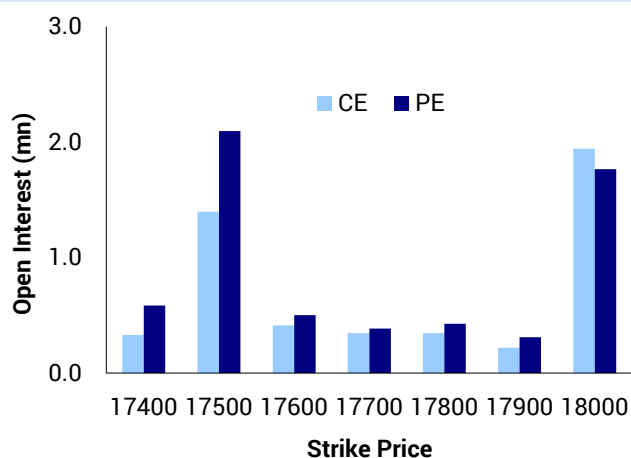
NIFTY LEVELS

17510 17668 17790 17940 18108 18320

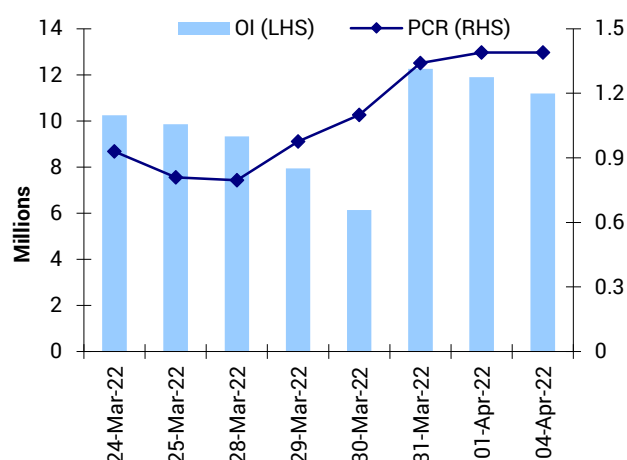
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is 912,649Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABBOTINDIA	13.4%	28,725	0.2%
CHAMBLFERT	11.4%	31,81,500	7.7%
INTELLECT	11.3%	12,51,000	2.0%
ALKEM	11.2%	2,00,600	-0.5%
MPHASIS	9.2%	14,50,925	-0.9%
GUJGASLTD	9.0%	46,91,250	3.4%
HAL	8.8%	24,66,200	2.4%
BALRAMCHIN	8.5%	65,77,600	4.6%
BAJFINANCE	7.2%	42,01,375	1.1%
BAJAJFINSV	6.9%	6,01,900	0.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HINDALCO	-14.2%	2,49,27,100	3.0%
LUPIN	-13.1%	86,32,600	3.3%
HDFCLIFE	-12.7%	2,69,11,500	3.9%
BPCL	-10.2%	1,83,25,800	1.5%
CUMMINSIND	-9.6%	16,68,600	-0.7%
EICHERMOT	-7.5%	35,02,450	1.1%
PEL	-7.0%	36,54,750	1.3%
GSPL	-6.8%	24,56,500	6.0%
METROPOLIS	-6.5%	5,07,200	6.9%
PERSISTENT	-5.1%	2,64,000	1.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFC	3,41,17,717	9,28,668	2,680
HDFCBANK	4,87,25,485	8,04,540	1,657
ADANIPOWER	16,84,26,403	3,58,676	212
ICICIBANK	1,71,92,197	1,27,635	747
TATAPOWER	3,93,80,622	98,646	252
RELIANCE	36,59,307	97,271	2,664
TATASTEEL	69,67,032	93,148	1,342
HINDALCO	1,58,45,385	91,828	588
AXISBANK	1,09,59,783	85,143	784

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
GAIL	160	CE	7.1	162	74,48,100
HINDALCO	600	CE	17.0	586	43,88,150
ONGC	170	CE	5.0	168	86,16,300
NTPC	150	CE	1.8	145	84,87,300
HINDALCO	580	CE	26.3	586	34,06,675
COALINDIA	200	CE	3.3	189	47,04,000
TATAMOTORS	450	CE	18.4	449	100,74,750
COALINDIA	190	CE	6.6	189	44,18,400
TATAMOTORS	500	CE	4.6	449	95,30,400
MARUTI	8,000	CE	172.7	7,791	2,80,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
POWERGRID	225	PE	4.5	228	39,19,755
HEROMOTOCO	2,100	PE	19.9	2,325	3,44,100
HEROMOTOCO	2,000	PE	10.2	2,325	2,82,300
HEROMOTOCO	2,200	PE	36.5	2,325	2,78,400
TATAMOTORS	400	PE	3.6	449	44,68,800
TATAPOWER	230	PE	2.5	253	53,05,500
TATAPOWER	240	PE	4.9	253	52,04,250
SBIN	500	PE	10.1	515	36,12,000
ITC	240	PE	1.9	257	59,20,000
MARUTI	7,000	PE	38.8	7,791	1,08,700

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCBANK	1,750	CE	9,78,450	88850%	17.1
CHAMBLFERT	570	CE	2,94,000	19500%	1.8
HDFCLIFE	680	CE	2,16,700	9750%	1.5
HDFCLIFE	660	CE	1,03,400	9300%	2.4
IDFC	80	CE	18,70,000	9250%	0.3
PFC	123	CE	5,02,200	8000%	2.3
NTPC	152	CE	2,50,800	4300%	1.4
ZEEL	395	CE	1,17,000	3800%	1.2
HDFC	3,000	CE	11,59,800	3149%	13.8
HDFC	2,900	CE	7,59,300	2622%	22.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCBANK	1,640	PE	4,37,250	79400%	47.2
HDFCBANK	1,620	PE	1,89,750	34400%	38.4
HDFCBANK	1,660	PE	1,24,300	7433%	57.6
HDFCBANK	1,560	PE	2,44,750	6257%	19.3
HDFCBANK	1,580	PE	3,86,100	5300%	24.5
HDFC	2,540	PE	1,06,500	4971%	29.1
POWERGRID	230	PE	29,49,149	4154%	6.9
PFC	117	PE	3,16,200	2450%	2.4
AXISBANK	790	PE	1,22,400	2450%	26.6
BEL	217	PE	1,33,000	1650%	7.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,700	CE	92,690	28.9
HDFC	2,800	CE	57,608	40.9
HDFC	2,700	CE	42,679	77.8
HDFCBANK	1,800	CE	36,321	10.8
HDFC	3,000	CE	35,492	13.8
HDFC	2,900	CE	34,438	22.8
HDFCBANK	1,600	CE	32,152	77.1
HDFCBANK	1,650	CE	23,338	48.8
HDFCBANK	1,640	CE	17,666	53.6
HDFCLIFE	600	CE	16,071	10.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,500	PE	25,757	10.1
HDFCBANK	1,600	PE	23,809	31.1
HDFC	2,600	PE	23,168	44.7
HDFC	2,700	PE	20,033	86.3
HDFC	2,500	PE	16,581	23.2
HDFC	2,400	PE	9,189	11.9
HDFCBANK	1,400	PE	8,393	3.7
HDFCBANK	1,550	PE	7,698	17.3
HDFC	2,800	PE	6,461	149.5
HDFC	2,300	PE	6,194	6.5

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- 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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