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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	18,424	12,349,350	9,513,550	75	1.29	18050
PREVIOUS	18,093	12,154,050	7,701,000	64.65	1.25	
% CHANGE	1.83%	1.61%	23.54%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and continued to gain through the day.
- Nifty added 321 points to close at 18349.
- OI concentration seen in 19000CE and 18000PE.
- Activity witnessed in 18300 strike.
- PCR OI stands at 1.29 compared to 1.25 in the previous trading session.
- Nifty to trade with a support of 18050.

NIFTY LEVELS

18050 18108 18230 18348 18500 18680

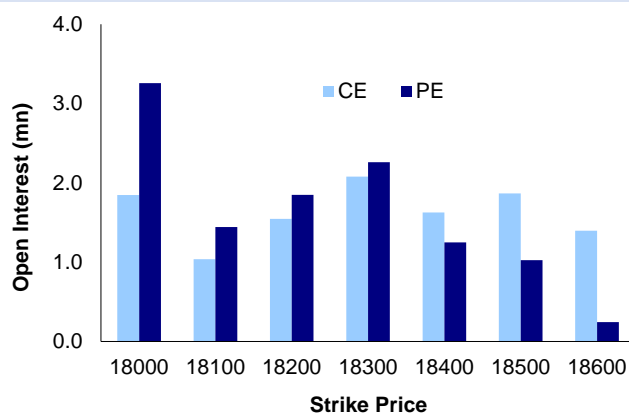
Stocks

- **Sector:** Banking and IT stocks gained.
- Market wide open interest is 1,144,163Cr.

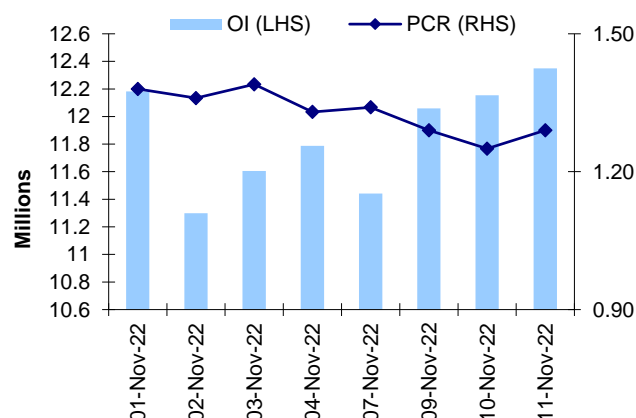
Recommendations

- DERIVATIVES MIDTERM – BUY LICHSGFIN @ 370,384.50 SL 337 TGT 450,500
- DERIVATIVES SHORTTERM – SELL NSEFUT MARICO NOV @ 503 SL 520 TGT 475

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GNFC	56.7%	9,813,700	-10.6%
EICHERMOT	24.6%	4,192,300	-4.9%
PERSISTENT	19.7%	598,200	2.3%
INDHOTEL	19.3%	41,935,744	-6.9%
IPCALAB	13.7%	1,988,350	-2.3%
ZYDUSLIFE	12.5%	12,128,400	-1.0%
COFORGE	10.9%	814,650	6.0%
ASHOKLEY	10.5%	78,065,000	0.8%
CHAMBLFERT	8.9%	7,542,000	-4.1%
BANDHANBNK	8.9%	57,220,200	1.9%
ICICIPRULI	8.2%	8,940,000	-0.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	-11.4%	2,136,925	5.1%
IGL	-8.6%	9,189,125	0.7%
TATAMOTORS	-8.3%	68,348,700	2.7%
CUMMINSIND	-8.0%	2,563,200	0.5%
LUPIN	-7.8%	7,404,350	3.8%
RAIN	-7.5%	11,480,000	1.7%
CUB	-7.5%	10,240,000	-1.5%
HDFCLIFE	-7.4%	22,166,100	2.7%
INDUSTOWER	-6.9%	15,957,200	2.7%
BERGEPAIN	-6.7%	7,211,600	2.6%
ATUL	-6.6%	133,425	0.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	28,361,169	453,688	1,611
HDFC	9,663,942	253,524	2,652
AXISBANK	19,329,819	164,319	851
ICICIBANK	17,921,457	163,399	907
RELIANCE	5,681,124	148,539	2,632
TCS	3,265,394	108,268	3,316
INDHOTEL	30,427,808	97,696	315
SBIN	15,525,267	93,971	601
TATASTEEL	77,933,417	83,742	108

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	265	CE	1.6	253	10,756,200
COALINDIA	260	CE	2.6	253	10,588,200
HEROMOTOCO	2,700	CE	30.8	2,667	618,600
NTPC	180	CE	1.0	172	12,329,100
COALINDIA	280	CE	0.6	253	7,539,000
COALINDIA	270	CE	1.1	253	7,039,200
EICHERMOT	3,700	CE	25.9	3,508	810,425
ONGC	140	CE	3.8	141	7,326,550
ITC	360	CE	4.3	357	15,049,600
EICHERMOT	3,800	CE	15.2	3,508	785,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	250	PE	4.2	253	4,548,600
COALINDIA	245	PE	2.7	253	4,069,800
LUPIN	700	PE	2.9	750	711,450
BANKBARODA	160	PE	3.1	163	8,447,400
LUPIN	740	PE	10.6	750	673,200
BANKBARODA	150	PE	0.9	163	7,640,100
HEROMOTOCO	2,500	PE	6.1	2,667	186,900
MARUTI	9,000	PE	107.0	9,128	211,000
HEROMOTOCO	2,700	PE	62.9	2,667	177,300
SBIN	600	PE	9.5	604	4,473,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GNFC	620	CE	1,128,400	28833%	12.7
EICHERMOT	3,550	CE	205,625	16686%	68.8
GNFC	640	CE	1,189,500	10067%	7.4
GNFC	600	CE	540,800	5100%	21.3
TRENT	1,440	CE	128,325	4325%	31.0
EICHERMOT	3,600	CE	483,700	3152%	49.4
HDFC	2,900	CE	250,500	3112%	4.5
CHAMBLFERT	290	CE	355,500	2863%	7.6
EICHERMOT	3,500	CE	176,225	2697%	92.2
HDFCBANK	1,740	CE	506,000	2321%	4.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFC	2,620	PE	168,600	56100%	28.1
HDFC	2,580	PE	187,200	15500%	15.8
HDFCBANK	1,620	PE	752,950	8456%	31.6
HDFCBANK	1,580	PE	1,339,250	8297%	15.3
GNFC	540	PE	198,900	7550%	2.3
GNFC	500	PE	182,000	6900%	0.9
INDHOTEL	295	PE	241,320	5900%	2.1
HDFC	2,560	PE	257,700	5269%	12.1
INDHOTEL	270	PE	333,826	4050%	0.5
HDFCBANK	1,640	PE	234,300	3450%	42.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,600	CE	83,152	38.9
HDFCBANK	1,640	CE	59,496	19.5
RELIANCE	2,700	CE	49,861	22.0
HDFC	2,700	CE	49,318	31.0
HDFCBANK	1,700	CE	48,883	7.3
HDFCBANK	1,620	CE	44,513	28.2
RELIANCE	2,600	CE	41,717	68.7
HDFCBANK	1,660	CE	37,699	13.2
INFY	1,600	CE	37,315	15.0
RELIANCE	2,640	CE	35,400	45.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,600	PE	33,165	22.4
RELIANCE	2,600	PE	20,990	21.6
HDFCBANK	1,500	PE	20,495	4.0
HDFCBANK	1,560	PE	19,777	10.4
HDFCBANK	1,540	PE	17,730	7.3
HDFCBANK	1,580	PE	17,726	15.3
HDFCBANK	1,620	PE	14,566	31.6
INFY	1,560	PE	13,053	15.1
HDFC	2,600	PE	12,351	21.1
TCS	3,300	PE	12,080	29.5

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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