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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	18,203	1,03,78,150	98,15,100	24.9	0.75	17600
PREVIOUS	18,317	1,10,13,800	1,08,28,900	50.7	1.27	
% CHANGE	-0.62%	-5.77%	-9.36%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up but failed to maintain its high and stooped lower
- Nifty lost 88 points to close at 18178.
- OI concentration seen in 18500CE and 18200PE.
- Activity witnessed in 18200 strike.
- PCR OI stands at 0.75 compared to 1.27 in the previous trading session.
- Nifty to trade with a support of 17600.

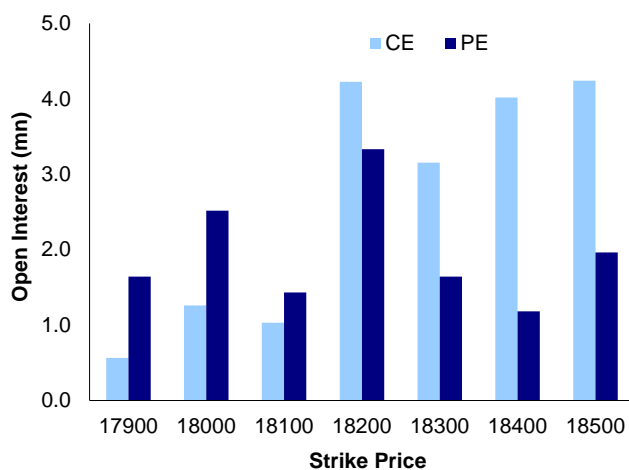
NIFTY LEVELS

17600 17815 17946 18032 18200 18477

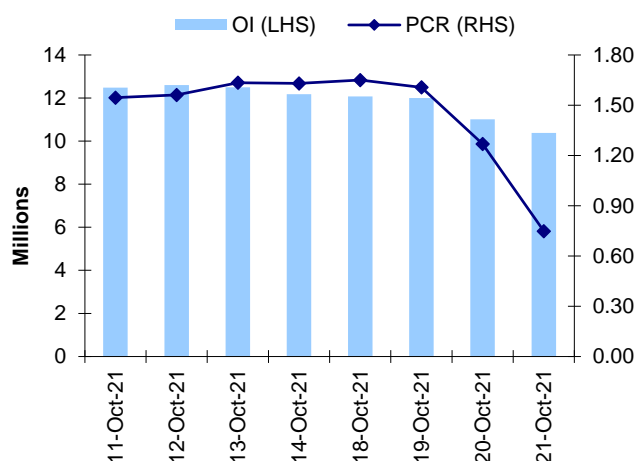
Stocks

- **Sector:-** IT stocks traded negative.
- Market wide-open interest is 827,068Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GAIL	25.5%	5,79,50,000	-1.3%
METROPOLIS	17.3%	8,95,800	-1.6%
CROMPTON	14.5%	19,84,400	2.1%
INDHOTEL	11.2%	1,57,01,400	-2.5%
BERGEPAIN	10.4%	51,54,600	-6.2%
GODREJPROP	10.4%	22,03,500	-1.2%
DEEPAKNTR	8.9%	32,70,500	-4.8%
SRTRANSFIN	7.3%	43,51,200	3.6%
BANDHANBNK	7.3%	2,30,85,000	0.0%
IPCALAB	6.4%	11,41,425	-1.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	-11.7%	16,36,050	-2.1%
INDIAMART	-10.9%	2,25,300	1.1%
L&TFH	-9.2%	7,58,36,152	-6.7%
COFORGE	-8.7%	5,80,400	-6.4%
DALBHARAT	-8.1%	7,80,750	0.2%
IRCTC	-7.6%	21,77,825	3.1%
LTTS	-5.9%	7,71,600	-4.6%
LTI	-5.4%	6,19,950	-4.1%
BHARATFORG	-5.2%	1,05,90,000	1.1%
PIIND	-5.1%	12,77,250	2.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	5,26,08,672	2,61,615	508
RELIANCE	96,13,812	2,54,084	2,623
KOTAKBANK	94,95,518	1,99,579	2,144
TATAPOWER	8,23,93,222	1,87,771	226
TCS	48,71,211	1,72,747	3,533
ASIANPAINT	51,03,543	1,54,126	3,002
ZEEL	3,99,83,507	1,29,426	321
BANKBARODA	13,05,57,379	1,23,316	95
TATASTEEL	83,57,573	1,10,524	1,315

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	CE	1.2	148	6,47,97,600
M&M	900	CE	12.7	900	52,81,500
ONGC	170	CE	1.1	156	2,10,82,600
TCS	4,000	CE	5.2	3,548	38,74,500
ONGC	165	CE	1.5	156	1,62,77,800
COALINDIA	200	CE	1.6	183	1,60,86,000
ACC	2,400	CE	15.9	2,238	7,58,500
ONGC	160	CE	2.4	156	1,45,91,500
INDUSINDBK	1,200	CE	27.7	1,190	31,39,200
HINDALCO	500	CE	8.6	495	56,56,650

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	900	PE	12.8	900	10,73,800
NTPC	145	PE	0.7	148	80,25,600
TCS	3,500	PE	25.4	3,548	13,59,900
HINDALCO	500	PE	13.3	495	21,73,650
ACC	2,200	PE	36.9	2,238	2,46,000
ONGC	150	PE	1.1	156	49,74,200
ASIANPAINT	2,900	PE	34.2	3,002	3,74,400
COALINDIA	170	PE	1.0	183	47,62,800
TATAMOTORS	400	PE	0.8	509	59,96,400
INDUSINDBK	1,100	PE	4.4	1,190	9,81,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HAVELLS	1,340	CE	1,88,000	3660%	18.2
ASIANPAINT	3,000	CE	2,35,200	2513%	71.4
AMBUJACEM	380	CE	3,30,000	1733%	10.8
HAVELLS	1,300	CE	2,32,500	1688%	30.2
ASIANPAINT	3,100	CE	2,46,900	1546%	36.6
HAVELLS	1,360	CE	2,18,500	1461%	14.4
TCS	3,540	CE	1,21,800	1350%	49.3
CADILAHC	510	CE	1,21,000	1000%	11.3
BANKBARODA	102	CE	5,26,500	800%	2.2
VEDL	351	CE	5,42,500	695%	9.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ASIANPAINT	2,500	PE	1,42,500	1432%	4.9
BIOCON	315	PE	2,09,300	507%	2.7
KOTAKBANK	2,080	PE	1,91,600	506%	31.6
BIOCON	290	PE	1,08,100	422%	1.3
VOLTAS	1,140	PE	1,01,500	421%	7.8
KOTAKBANK	2,060	PE	2,12,000	405%	24.8
KOTAKBANK	2,100	PE	3,03,600	349%	39.8
VOLTAS	1,160	PE	1,62,500	306%	11.0
ASIANPAINT	2,700	PE	1,38,600	298%	10.6
FEDERALBNK	96	PE	3,00,000	275%	3.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
KOTAKBANK	2,100	CE	38,456	80.2
RELIANCE	2,700	CE	27,111	36.5
SBIN	500	CE	22,162	14.3
TATAMOTORS	500	CE	20,842	25.8
RELIANCE	2,800	CE	17,520	17.6
TCS	3,700	CE	16,244	14.5
KOTAKBANK	2,200	CE	15,899	37.2
KOTAKBANK	2,080	CE	14,541	91.3
SBIN	510	CE	14,478	9.9
KOTAKBANK	2,060	CE	13,726	103.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	18,824	41.1
ASIANPAINT	3,000	PE	18,520	68.5
ASIANPAINT	2,900	PE	14,373	34.2
HAVELLS	1,300	PE	13,016	46.3
RELIANCE	2,500	PE	12,995	11.9
ASIANPAINT	2,800	PE	12,115	17.0
TCS	3,500	PE	11,804	25.4
TATASTEEL	1,300	PE	10,880	24.5
SBIN	500	PE	9,897	9.3
HAVELLS	1,200	PE	8,514	9.7

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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