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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	17,833	1,23,13,200	63,79,000	11.1	1.30	17280
PREVIOUS	17,569	1,26,74,700	55,81,100	22.5	1.36	
% CHANGE	1.51%	-2.85%	14.30%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and continued to gain through the day.
- Nifty added 276 points to close at 17822.
- OI concentration seen in 18500CE and 17000PE.
- Addition witnessed in 17800PE and in 18500CE.
- PCR OI stands at 1.30 compared to 1.36 in the previous trading session.
- Nifty to trade with a support of 17280.

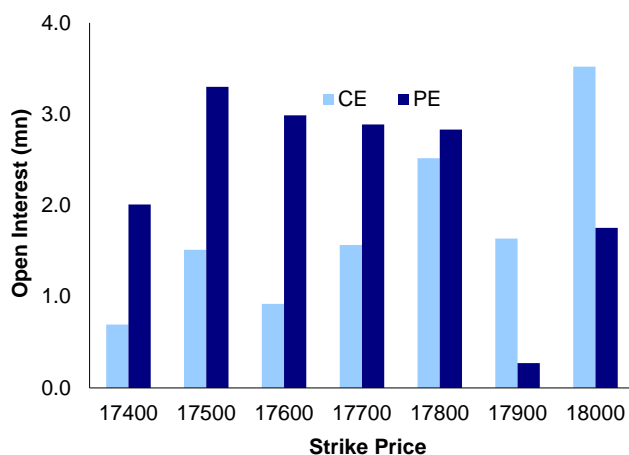
NIFTY LEVELS

17080 17280 17449 17688 17845 18072

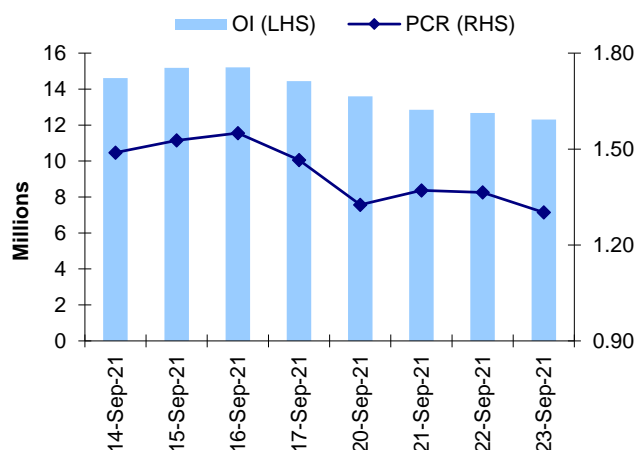
Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide-open interest is 767,949Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DIXON	45.9%	6,29,250	5.6%
GODREJPROP	27.9%	33,35,150	12.7%
ICICIGI	21.8%	29,11,250	-3.1%
ABFRL	21.2%	1,47,03,000	1.9%
COLPAL	14.0%	34,19,850	-1.1%
MCDOWELL-N	13.7%	1,71,51,250	7.2%
TATAMOTORS	11.2%	11,57,12,850	3.7%
COROMANDEL	11.2%	20,13,125	-1.5%
CANFINHOME	10.3%	38,15,175	4.2%
PEL	10.1%	47,28,350	5.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ESCORTS	-8.0%	76,10,900	-0.8%
DLF	-6.8%	3,65,77,200	8.9%
NAVINFLUOR	-5.1%	6,85,350	1.1%
KOTAKBANK	-4.0%	1,43,76,000	1.9%
SUNTV	-3.8%	1,26,58,500	4.4%
IRCTC	-3.6%	20,41,000	0.6%
MRF	-3.3%	45,520	0.3%
BERGEPAIN	-3.0%	51,12,800	1.1%
IDEA	-3.0%	72,34,50,000	1.4%
MPHASIS	-2.9%	18,01,150	2.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ZEEL	13,81,83,537	4,64,047	318
DLF	7,64,61,998	3,02,328	402
BHARTIARTL	2,60,09,026	1,89,840	727
RELIANCE	72,67,883	1,79,934	2,490
TATAMOTORS	5,27,01,665	1,68,703	322
TATASTEEL	99,46,251	1,31,323	1,319
MCDOWELL-N	1,51,31,123	1,23,877	829
HDFCBANK	68,32,152	1,06,668	1,570
HDFC	37,20,965	1,03,253	2,817

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	140	CE	1.9	138	190,11,300
SUNPHARMA	800	CE	2.3	771	64,26,000
M&M	800	CE	3.6	760	26,30,600
NTPC	130	CE	1.4	126	113,25,900
HINDALCO	480	CE	10.0	483	58,67,350
MARUTI	7,000	CE	57.7	6,856	5,88,800
LUPIN	1,000	CE	4.2	942	17,69,700
IOC	120	CE	1.5	118	75,07,500
AXISBANK	820	CE	10.1	813	52,26,000
HDFCBANK	1,600	CE	10.6	1,573	42,14,650

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ZEEL	250	PE	1.9	319	36,06,000
ZEEL	300	PE	9.8	319	32,43,000
INDUSINDBK	1,100	PE	5.1	1,169	12,62,700
KOTAKBANK	1,800	PE	1.2	2,028	11,24,000
ITC	220	PE	0.2	243	1,23,64,800
ONGC	130	PE	0.5	138	39,50,100
M&M	730	PE	5.9	760	10,35,300
COALINDIA	150	PE	0.3	168	42,50,400
BHARTIARTL	700	PE	4.9	725	43,09,128
HINDALCO	460	PE	1.7	483	23,65,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MCDOWELL-N	890	CE	1,27,500	2450%	7.4
MCDOWELL-N	830	CE	4,53,750	2320%	24.7
INDHOTEL	200	CE	11,93,400	1700%	2.1
MCDOWELL-N	840	CE	8,53,750	1385%	20.8
ONGC	160	CE	2,07,900	1250%	0.3
INDHOTEL	187	CE	1,79,400	1050%	4.5
COALINDIA	182	CE	2,39,400	1040%	1.1
CANFINHOME	740	CE	1,14,075	588%	4.4
DLF	405	CE	9,04,200	471%	15.8
MCDOWELL-N	870	CE	3,58,750	404%	10.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GODREJPROP	2,000	PE	1,87,850	28800%	21.8
MCDOWELL-N	790	PE	2,02,500	8000%	7.5
DLF	385	PE	4,75,200	7100%	8.9
DLF	400	PE	11,78,100	3145%	15.9
DLF	380	PE	15,54,300	2844%	7.2
DLF	375	PE	5,24,700	2171%	5.9
INDHOTEL	180	PE	4,95,300	2017%	3.8
M&MFIN	185	PE	5,32,000	1008%	5.4
PEL	2,700	PE	1,14,675	969%	55.0
VOLTAS	1,260	PE	2,79,500	916%	23.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	89,669	34.0
BAJFINANCE	8,000	CE	39,287	135.0
DLF	400	CE	33,916	17.8
TATAMOTORS	320	CE	33,597	9.0
RELIANCE	2,480	CE	31,676	43.1
RELIANCE	2,460	CE	31,107	54.4
RELIANCE	2,600	CE	27,138	8.4
HDFC	2,800	CE	23,899	50.8
SBIN	450	CE	23,692	7.9
PEL	2,800	CE	23,028	96.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	19,013	9.2
RELIANCE	2,440	PE	17,505	17.5
RELIANCE	2,460	PE	12,239	24.0
ZEEL	300	PE	9,277	9.8
RELIANCE	2,420	PE	8,920	12.5
RELIANCE	2,380	PE	8,236	7.0
RELIANCE	2,360	PE	7,657	5.1
RELIANCE	2,480	PE	7,622	32.7
TATASTEEL	1,300	PE	7,446	22.6
SBIN	440	PE	6,997	3.4

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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