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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	17,854	1,20,59,850	62,81,800	0.6	1.10	17280
PREVIOUS	17,833	1,23,13,200	63,79,000	11.1	1.30	
% CHANGE	0.11%	-2.06%	-1.52%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and continued to gain through the day.
- Nifty added 30 points to close at 17853.
- OI concentration seen in 18500CE and 17000PE.
- Addition witnessed in 17900PE and in 18500CE.
- PCR OI stands at 1.10 compared to 1.30 in the previous trading session.
- Nifty to trade with a support of 17280.

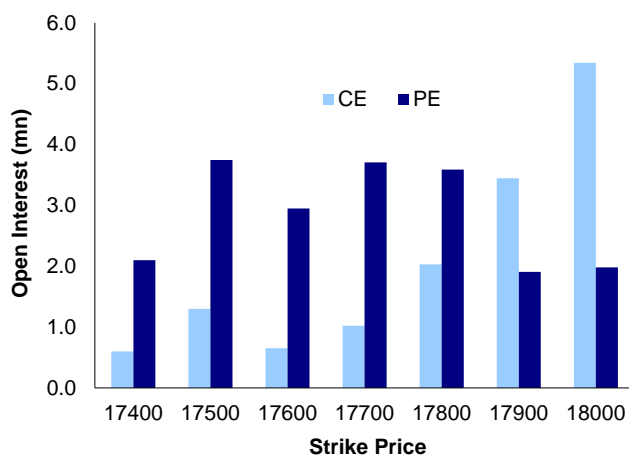
NIFTY LEVELS

17080 17280 17449 17688 17845 18072

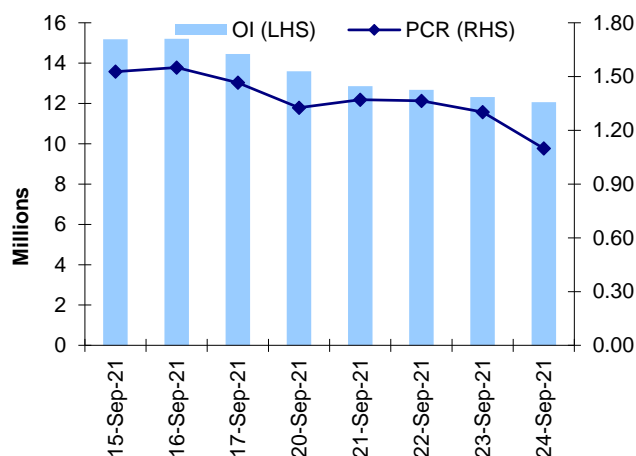
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 876,670Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ASTRAL	19.9%	5,78,050	0.7%
COROMANDEL	17.1%	23,56,875	0.2%
AUBANK	16.0%	64,95,500	-2.9%
METROPOLIS	15.8%	4,12,800	-1.9%
SUNTV	13.3%	1,43,37,000	-3.3%
LALPATHLAB	12.7%	6,56,250	-3.7%
TATACONSUM	12.2%	1,07,33,850	-1.6%
LTI	9.1%	7,60,350	3.2%
MINDTREE	9.0%	26,61,600	1.0%
APOLLOHOSP	8.8%	29,74,000	-6.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DIXON	-11.8%	5,54,750	-0.4%
COALINDIA	-9.2%	5,97,28,200	-0.7%
INDUSTOWER	-8.5%	1,41,79,200	13.8%
HINDALCO	-8.3%	3,34,58,300	-0.9%
CANFINHOME	-7.2%	35,39,250	-3.4%
LT	-6.7%	1,22,76,250	-0.1%
MANAPPURAM	-6.1%	2,36,40,000	-0.6%
IDEA	-5.2%	68,56,50,000	9.0%
BATAINDIA	-5.0%	20,06,400	-1.7%
M&MFIN	-5.0%	2,70,80,000	-1.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BHARTIARTL	7,08,44,952	5,25,661	739
ZEEL	7,30,23,126	2,34,149	319
DLF	4,37,95,780	1,78,892	410
RELIANCE	70,11,181	1,74,463	2,483
TATASTEEL	1,32,86,616	1,70,725	1,272
HDFCBANK	1,04,03,351	1,65,729	1,602
MARUTI	16,49,962	1,14,093	6,952
HCLTECH	79,51,730	1,08,349	1,358
IDEA	94,87,98,242	1,06,800	12

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	140	CE	1.2	136	194,65,600
SUNPHARMA	800	CE	1.2	771	62,46,800
BPCL	442	CE	0.6	416	73,72,800
HINDALCO	480	CE	5.9	478	59,96,350
AXISBANK	820	CE	5.2	800	59,36,400
WIPRO	700	CE	5.5	677	57,31,200
COALINDIA	170	CE	2.2	166	94,62,600
M&M	800	CE	6.8	781	24,15,000
NTPC	130	CE	0.6	125	107,67,300
IOC	120	CE	0.9	117	65,06,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,100	PE	3.5	1,162	12,66,300
ZEEL	300	PE	7.2	319	33,30,000
ITC	220	PE	0.2	239	1,25,60,000
HINDALCO	460	PE	1.8	478	24,59,600
M&M	730	PE	2.5	781	11,12,300
HINDALCO	470	PE	3.6	478	23,09,100
ITC	215	PE	0.1	239	1,13,31,200
BHARTIARTL	700	PE	1.4	739	47,97,792
ZEEL	280	PE	3.2	319	25,50,000
HINDALCO	450	PE	1.2	478	19,41,450

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MINDTREE	4,750	CE	1,14,400	30.8	74.6
INDUSTOWER	330	CE	10,78,000	28.6	9.6
TATACHEM	1,030	CE	1,20,000	23.0	1.2
ITC	282	CE	1,76,000	17.3	0.2
ASIANPAINT	4,000	CE	1,91,400	6.3	2.0
INDUSTOWER	315	CE	3,69,600	5.0	15.0
POWERGRID	183	CE	3,89,309	4.6	0.6
MINDTREE	5,000	CE	2,18,000	4.6	33.7
ONGC	155	CE	2,84,900	4.3	0.3
TATAPOWER	162	CE	1,95,750	2.6	0.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACHEM	890	PE	1,44,000	143.0	24.1
HCLTECH	1,360	PE	1,57,500	111.5	24.9
INDUSTOWER	285	PE	2,91,200	51.0	2.6
ABFRL	175	PE	1,06,600	40.0	0.3
INDUSTOWER	300	PE	8,98,800	31.1	6.1
DLF	415	PE	1,32,000	19.0	16.8
HCLTECH	1,340	PE	2,02,300	13.5	14.7
INDUSTOWER	290	PE	5,76,800	11.9	3.5
TATACHEM	900	PE	1,89,000	8.0	30.6
INDHOTEL	172	PE	1,05,300	8.0	1.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,600	CE	62,341	20.8
RELIANCE	2,500	CE	53,394	25.2
MARUTI	7,000	CE	38,502	85.9
BHARTIARTL	750	CE	37,921	10.5
INFY	1,800	CE	37,675	10.9
ASIANPAINT	3,500	CE	35,431	40.4
INFY	1,780	CE	31,917	15.2
BHARTIARTL	740	CE	30,701	14.2
HDFCBANK	1,620	CE	29,925	13.7
TATACHEM	900	CE	26,787	15.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	13,973	5.4
HDFCBANK	1,580	PE	12,571	7.7
HDFCBANK	1,560	PE	10,896	3.3
TATASTEEL	1,260	PE	9,568	24.4
RELIANCE	2,480	PE	9,527	29.4
TATASTEEL	1,200	PE	9,036	8.4
INFY	1,720	PE	8,814	5.0
INFY	1,740	PE	8,707	9.7
RELIANCE	2,440	PE	8,365	12.9
RELIANCE	2,460	PE	7,972	19.6

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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