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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	18,670	11,143,600	6,604,600	110.25	1.27	18075
PREVIOUS	18,771	11,070,100	6,725,100	129.35	1.30	
% CHANGE	-0.54%	0.66%	-1.79%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but stooped lower in the second half of the trading session.
- Nifty lost 82 points to close at 18560.
- OI concentration seen in 19000CE and 18000PE.
- Addition witnessed in 18600CE and 18500PE.
- PCR OI stands at 1.27 compared to 1.30 in the previous trading session.
- Nifty to trade with a support of 18075.

NIFTY LEVELS

18075 18266 18515 18775 18936 19123

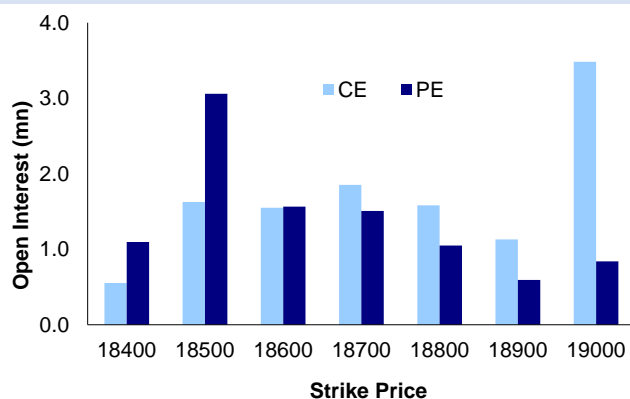
Stocks

- **Sector:** Most sectors traded negative.
- Market wide open interest is 1,421,980Cr.

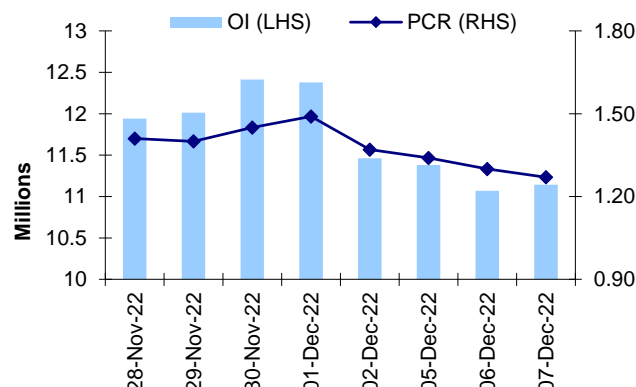
Recommendations

- DERIVATIVES MIDTERM – BUY LICHSGFIN @ 390,407.45 SL 348 TGT 525,575
- DERIVATIVES POSITIONAL – BUY NSEFUT JUBLFOOD DEC @ 553.45 SL 500 TGT 630,675

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CROMPTON	15.5%	4,527,000	-1.9%
HDFCAMC	14.1%	1,602,600	3.7%
SIEMENS	10.0%	2,239,325	5.1%
DELTACORP	9.2%	17,927,100	-3.4%
ALKEM	8.9%	238,600	-0.6%
PFC	8.6%	50,133,200	2.9%
JUBLFOOD	7.8%	14,540,000	-3.0%
TATAMOTORS	6.5%	68,478,375	-1.6%
LTIM	6.1%	1,797,600	-2.7%
AARTIIND	5.8%	3,239,350	-1.0%
CANBK	5.5%	45,954,000	-1.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ESCORTS	-7.4%	1,112,650	-0.5%
RAMCOCEM	-7.1%	3,785,900	0.9%
PNB	-5.5%	245,936,000	0.0%
APOLLOTYRE	-5.0%	15,340,500	-1.4%
ZYDUSLIFE	-4.7%	11,678,400	-1.2%
WHIRLPOOL	-4.7%	783,300	-0.9%
HINDPETRO	-4.7%	22,680,000	3.8%
POLYCAB	-4.6%	1,016,400	0.0%
INDIGO	-3.7%	3,126,300	2.1%
CANFINHOME	-3.6%	4,341,675	-1.4%
LT	-3.6%	7,956,300	1.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	15,675,663	145,016	922
RELIANCE	3,905,263	104,087	2,651
HDFCBANK	5,837,360	93,983	1,610
SIEMENS	2,850,668	83,043	2,905
AXISBANK	9,103,656	82,886	915
LT	3,438,327	73,086	2,124
HDFC	2,465,806	65,635	2,660
HINDUNILVR	2,368,561	63,778	2,707
PNB	111,738,442	61,969	55

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	9,000	CE	97.5	8,725	799,300
ONGC	145	CE	2.3	142	7,561,400
BAJAJ-AUTO	3,700	CE	60.4	3,665	220,250
HINDALCO	490	CE	5.0	465	3,114,275
MARUTI	9,500	CE	23.9	8,725	542,300
ITC	350	CE	3.6	342	11,782,400
SBIN	620	CE	7.5	608	8,503,500
IOC	80	CE	1.0	77	10,773,750
EICHERMOT	3,500	CE	24.6	3,287	501,025
EICHERMOT	3,400	CE	48.1	3,287	477,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	140	PE	2.8	142	2,791,250
BANKBARODA	170	PE	2.7	177	6,581,250
SBIN	600	PE	8.6	608	4,179,000
BANKBARODA	160	PE	0.9	177	6,271,200
LT	2,000	PE	6.7	2,135	548,400
HINDUNILVR	2,500	PE	4.8	2,722	508,200
MARUTI	8,500	PE	102.6	8,725	225,500
ITC	340	PE	5.4	342	5,019,200
WIPRO	400	PE	4.8	409	2,139,000
HINDALCO	450	PE	7.3	465	1,098,650

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MOTHERSON	91	CE	418,500	3000%	0.2
PETRONET	220	CE	162,000	2600%	3.7
GAIL	109	CE	283,650	933%	0.2
MANAPPURAM	142	CE	264,000	450%	0.3
VEDL	370	CE	548,700	413%	0.8
PFC	143	CE	917,600	311%	3.9
SIEMENS	3,200	CE	123,475	290%	15.6
RAMCOCEM	710	CE	124,100	274%	23.6
RECLTD	127	CE	648,000	268%	0.4
AUBANK	670	CE	323,000	255%	21.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SIEMENS	2,900	PE	109,450	1709%	70.3
AUBANK	660	PE	141,000	781%	16.6
PFC	143	PE	297,600	700%	3.7
HDFCAMC	2,200	PE	153,300	416%	30.1
SIEMENS	2,800	PE	157,300	249%	34.6
PFC	145	PE	589,000	239%	4.8
PFC	141	PE	626,200	189%	2.7
PFC	142	PE	390,600	186%	3.2
NATIONALUM	74	PE	603,500	154%	0.7
DABUR	595	PE	198,750	134%	6.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ASIANPAINT	3,200	CE	31,975	103.4
SIEMENS	3,000	CE	20,713	57.4
RELIANCE	2,700	CE	19,572	41.0
SIEMENS	2,900	CE	15,315	101.5
HDFCAMC	2,300	CE	14,846	51.1
ASIANPAINT	3,250	CE	14,292	77.1
ASIANPAINT	3,300	CE	13,411	54.2
INDIGO	2,000	CE	13,082	54.4
AXISBANK	920	CE	13,056	16.4
HINDUNILVR	2,700	CE	11,556	60.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	7,517	23.5
AXISBANK	900	PE	5,925	10.1
RELIANCE	2,700	PE	5,889	68.2
ASIANPAINT	3,200	PE	5,858	48.9
INFY	1,600	PE	5,795	27.4
BAJAJFINSV	1,600	PE	5,673	40.1
SIEMENS	2,900	PE	5,236	70.3
RELIANCE	2,660	PE	5,154	46.5
RELIANCE	2,680	PE	4,823	56.3
LT	2,100	PE	4,686	26.7

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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