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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	17,541	11,338,400	9,476,400	-22.3	1.17	<b>16800</b>
PREVIOUS	17,495	10,987,150	8,510,600	-17.35	1.11	
% CHANGE	0.26%	3.20%	11.35%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-down but recovered in the second half to close positive.
- Nifty added 51 points to close at 17563.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 18000CE and in 17500PE.
- PCR OI stands at 1.17 compared to 1.11 in the previous trading session.
- Nifty to trade with a support of 16800.

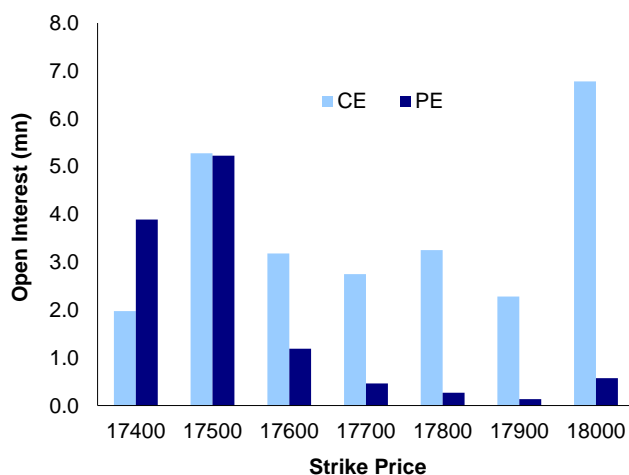
### NIFTY LEVELS

16800    17020    17160    17340    17520    17780

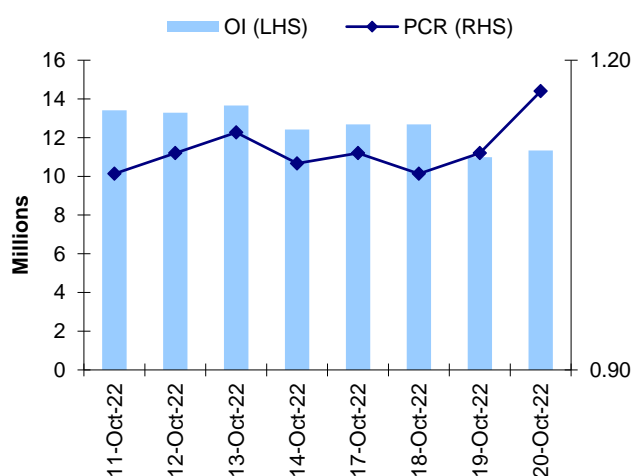
### Stocks

- **Sector:** Metals and IT stocks traded positive.
- Market wide open interest is 865,026Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AARTIIND	29.4%	2,395,300	0.5%
AUBANK	14.3%	7,580,000	-5.4%
PNB	11.3%	311,200,000	2.9%
IDFCFIRSTB	10.0%	206,805,000	-0.5%
INDUSINDBK	9.6%	28,662,300	-4.8%
ICICIPRULI	9.4%	8,440,500	2.1%
IDEA	9.4%	645,540,000	0.6%
AXISBANK	9.0%	51,160,800	-0.5%
BANKBARODA	8.4%	115,613,550	2.1%
CONCOR	7.8%	7,979,000	-3.5%
NESTLEIND	7.7%	288,680	1.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JKCEMENT	-16.2%	390,500	4.5%
LTTS	-15.4%	1,374,800	1.0%
NAVINFLUOR	-13.9%	616,500	1.6%
GUJGASLTD	-13.6%	8,293,750	0.6%
DEEPAKNTNTR	-13.0%	1,703,000	-0.6%
MUTHOOTFIN	-12.2%	7,409,625	-0.2%
AMARAJABAT	-11.9%	6,419,000	0.7%
RAMCOCEM	-11.6%	3,805,450	1.6%
POLYCAB	-11.2%	1,126,800	-2.1%
BAJAJ-AUTO	-10.3%	2,084,750	1.0%
GAIL	-9.7%	59,676,300	3.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
CANBK	47,096,087	118,570	259
RELIANCE	4,022,919	100,682	2,501
AXISBANK	11,813,817	97,229	826
ADANIENT	2,211,287	73,168	3,357
ASIANPAINT	2,284,352	72,244	3,141
ICICIBANK	8,107,159	71,801	889
ITC	18,474,706	64,303	350
SBIN	11,225,588	61,963	555
HDFCBANK	3,949,039	57,164	1,449

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	240	CE	2.5	240	10,857,000
BAJAJ-AUTO	3,700	CE	37.0	3,679	429,000
ONGC	140	CE	0.1	130	9,328,550
HEROMOTOCO	2,700	CE	5.1	2,566	502,800
COALINDIA	250	CE	0.6	240	5,434,800
COALINDIA	245	CE	1.1	240	5,296,200
WIPRO	400	CE	1.1	382	7,051,000
ITC	350	CE	5.4	350	13,110,400
ONGC	135	CE	0.5	130	6,402,550
MARUTI	9,000	CE	31.8	8,703	446,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	230	PE	0.7	240	2,772,000
BAJAJ-AUTO	3,600	PE	14.4	3,679	142,000
ULTRACEMCO	6,000	PE	15.2	6,318	182,000
HEROMOTOCO	2,500	PE	10.5	2,566	193,500
AXISBANK	800	PE	5.5	828	3,344,400
COALINDIA	235	PE	1.3	240	2,184,000
ITC	340	PE	1.6	350	5,084,800
TATAMOTORS	400	PE	7.5	399	3,813,300
AXISBANK	780	PE	2.3	828	2,763,600
TCS	3,000	PE	3.3	3,159	657,450

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ASIANPAINT	3,150	CE	185,000	2703%	42.2
CONCOR	790	CE	110,000	2650%	4.3
HAVELLS	1,220	CE	185,500	1513%	15.5
CANBK	290	CE	156,600	1060%	0.3
INDUSINDBK	1,170	CE	884,700	980%	19.5
INDUSINDBK	1,190	CE	569,700	503%	12.1
HAVELLS	1,240	CE	297,000	482%	8.9
ITC	390	CE	240,000	436%	0.3
MOTHERSON	62	CE	324,000	380%	2.0
INDUSINDBK	1,160	CE	550,800	371%	23.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CANBK	257	PE	162,000	1100%	4.6
CANBK	260	PE	972,000	900%	5.8
UPL	710	PE	205,400	618%	10.3
NATIONALUM	63	PE	110,500	550%	0.2
CANBK	252	PE	437,400	338%	2.7
IOC	50	PE	282,750	314%	0.1
UPL	690	PE	533,000	314%	3.9
FEDERALBNK	140	PE	510,000	292%	9.6
CANBK	255	PE	1,088,100	280%	3.3
MOTHERSON	61	PE	101,250	200%	0.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	33,352	37.7
INFY	1,500	CE	23,650	9.4
ASIANPAINT	3,300	CE	20,172	9.2
RELIANCE	2,520	CE	18,955	29.1
INDUSINDBK	1,200	CE	18,500	9.5
ASIANPAINT	3,200	CE	17,900	24.6
ITC	350	CE	16,115	5.4
CANBK	260	CE	15,218	4.8
RELIANCE	2,540	CE	15,032	22.1
ASIANPAINT	3,250	CE	14,248	15.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ASIANPAINT	3,100	PE	17,463	27.9
HAVELLS	1,200	PE	13,597	16.0
ASIANPAINT	3,000	PE	11,853	10.0
RELIANCE	2,500	PE	11,608	37.2
ASIANPAINT	3,200	PE	8,935	80.7
SBIN	550	PE	8,278	4.0
RELIANCE	2,400	PE	7,821	7.3
CANBK	240	PE	7,612	0.9
TCS	3,100	PE	7,254	12.6
CANBK	250	PE	7,139	2.0

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## 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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