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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	16,859	5,075,600	12,062,750	0.7	0.58	<b>16800</b>
PREVIOUS	17,019	8,193,600	11,824,400	11.65	0.56	
% CHANGE	-0.94%	-38.05%	2.02%	-	-	

## OUTLOOK

### Nifty

- Nifty continued to slide lower for the sixth continuous day.
- Nifty lost 148 points to close at 16858.
- OI concentration seen in 17000CE and 16800PE.
- Addition witnessed in 17000CE and in 16700PE.
- PCR OI stands at 0.58 compared to 0.56 in the previous trading session.
- Nifty to trade with a support of 16800.

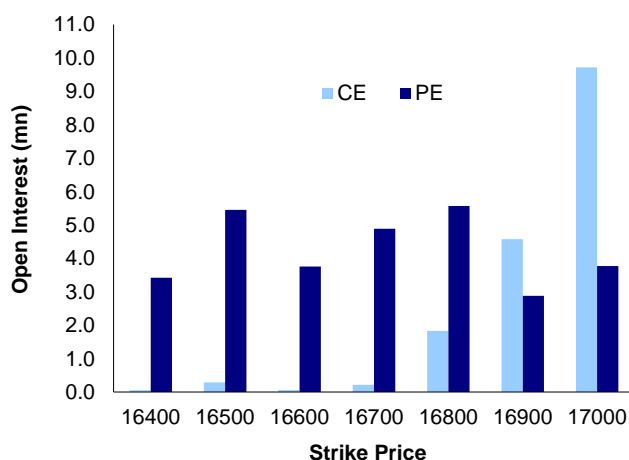
### NIFTY LEVELS

16800    17020    17160    17340    17520    17780

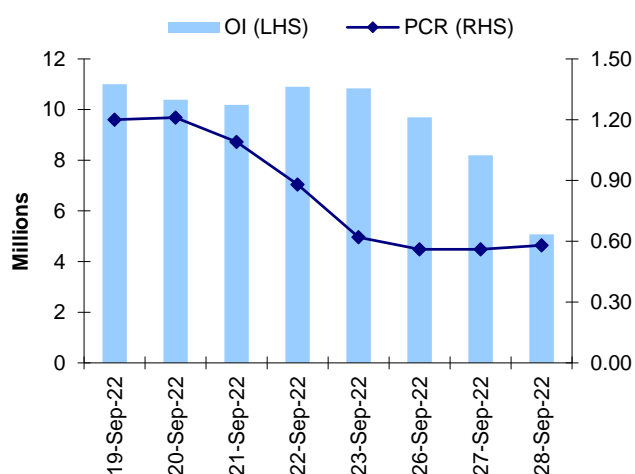
### Stocks

- **Sector:** - Banking and Metal stocks traded negative.
- Market wide open interest is 1,290,079 Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANFINHOME	27.0%	6,759,675	0.4%
INDIACEM	14.3%	14,363,700	8.1%
AXISBANK	8.1%	44,667,600	-2.9%
FSL	7.7%	19,583,200	-0.3%
TITAN	7.5%	4,984,875	-0.9%
INDUSTOWER	7.5%	16,912,000	-3.1%
MOTHERSON	7.2%	53,667,000	-4.3%
MARICO	6.8%	9,147,600	2.0%
PNB	6.0%	259,584,000	-5.0%
GMRINFRA	5.1%	154,710,000	-1.4%
SUNPHARMA	4.4%	24,297,000	2.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUB	-26.3%	6,915,000	-0.1%
CROMPTON	-19.9%	3,844,500	0.5%
INDIAMART	-15.6%	252,300	-1.5%
MRF	-15.0%	58,000	0.7%
RAMCOCEM	-14.7%	3,229,150	3.6%
ASTRAL	-14.0%	1,253,175	1.1%
ICICIPRULI	-13.8%	7,077,000	0.0%
SYNGENE	-12.7%	3,602,000	-0.9%
NAVINFLUOR	-12.1%	569,700	-0.2%
UBL	-11.9%	1,156,000	2.1%
MUTHOOTFIN	-11.2%	7,223,625	3.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	7,844,140	184,618	2,332
ICICIBANK	11,411,458	97,508	850
AXISBANK	13,170,668	95,228	716
TCS	2,739,767	82,981	3,036
HDFCBANK	5,908,066	82,551	1,390
POWERGRID	39,658,405	82,035	208
ADANIEN	2,259,832	80,342	3,549
TATAMOTORS	18,114,880	72,719	399
TATASTEEL	71,724,106	69,208	95

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	170	CE	0.1	158	16,376,100
HEROMOTOCO	2,900	CE	0.1	2,593	676,800
BAJAJ-AUTO	3,800	CE	0.7	3,549	242,750
SUNPHARMA	900	CE	16.7	916	2,596,300
M&M	1,320	CE	0.1	1,244	1,442,000
SBIN	550	CE	0.1	526	5,619,000
ONGC	130	CE	0.1	123	4,358,200
M&M	1,340	CE	0.2	1,244	1,183,000
DRREDDY	4,300	CE	8.9	4,264	178,250
TATAMOTORS	500	CE	0.1	399	7,347,300

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SUNPHARMA	900	PE	0.4	916	1,850,800
BHARTIARTL	750	PE	0.4	760	3,339,250
MARUTI	8,700	PE	28.3	8,712	130,800
DRREDDY	4,200	PE	4.6	4,264	82,625
HEROMOTOCO	2,500	PE	1.9	2,593	120,300
ITC	320	PE	0.3	325	4,054,400
ACC	2,300	PE	3.9	2,354	234,750
BAJAJ-AUTO	3,500	PE	5.6	3,549	46,000
ONGC	120	PE	0.4	123	1,359,050
M&M	1,200	PE	1.2	1,244	403,200

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BANDHANBNK	255	CE	225,000	862%	2.4
CANBK	210	CE	361,800	793%	2.5
RELIANCE	2,340	CE	175,750	699%	12.5
RELIANCE	2,360	CE	503,250	632%	4.3
IDFCFIRSTB	35	CE	105,000	600%	12.1
JSWSTEEL	630	CE	189,000	600%	0.9
JSWSTEEL	620	CE	122,850	469%	3.0
HINDALCO	365	CE	104,275	439%	1.5
AXISBANK	720	CE	243,600	434%	3.9
MANAPPURAM	96	CE	108,000	350%	0.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SAIL	71	PE	102,000	240%	0.1
VEDL	245	PE	589,000	164%	0.6
AXISBANK	690	PE	346,800	121%	0.6
RELIANCE	2,280	PE	178,500	118%	3.5
INDIACEM	245	PE	266,800	104%	1.9
INDIACEM	235	PE	437,900	99%	0.3
CANBK	205	PE	575,100	84%	1.2
SUNPHARMA	920	PE	147,700	77%	8.8
AMBUJACEM	485	PE	126,000	63%	2.4
INDIACEM	240	PE	452,400	61%	0.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	20,986	1.1
RELIANCE	2,380	CE	19,879	1.8
RELIANCE	2,360	CE	17,767	4.3
RELIANCE	2,400	CE	15,709	58.0
INFY	1,400	CE	15,230	8.0
BAJFINANCE	7,400	CE	13,363	3.9
TATAMOTORS	410	CE	12,065	0.8
BAJFINANCE	7,300	CE	11,549	8.8
TATAMOTORS	420	CE	11,486	0.3
RELIANCE	2,500	CE	11,451	27.1

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,340	PE	19,548	18.2
RELIANCE	2,360	PE	17,431	29.5
BAJFINANCE	7,000	PE	14,364	11.7
RELIANCE	2,320	PE	11,792	11.4
RELIANCE	2,300	PE	11,263	6.5
RELIANCE	2,300	PE	9,232	65.0
BAJFINANCE	7,100	PE	8,768	23.2
INFY	1,400	PE	7,872	11.0
BAJFINANCE	7,200	PE	7,724	54.7
RELIANCE	2,380	PE	6,970	48.5

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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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