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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	18,720	10,928,800	5,908,300	111.15	1.28	18075
PREVIOUS	18,670	11,143,600	6,604,600	110.25	1.27	
% CHANGE	0.27%	-1.93%	-10.54%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but gained significantly in the last trading hour.
- Nifty added 48 points to close at 18609.
- OI concentration seen in 19000CE and 18000PE.
- Addition witnessed in 18600CE and 18300PE.
- PCR OI stands at 1.28 compared to 1.27 in the previous trading session.
- Nifty to trade with a support of 18075.

NIFTY LEVELS

18075 18266 18515 18775 18936 19123

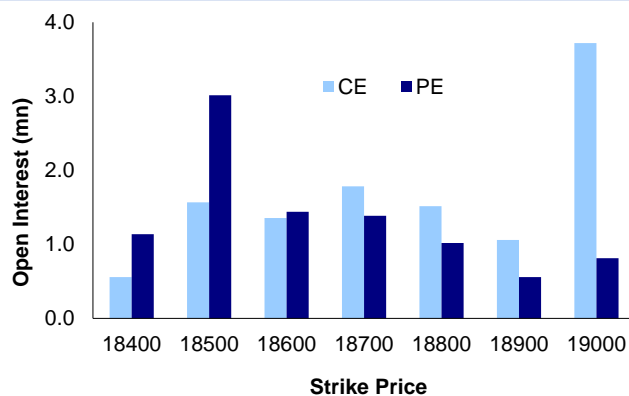
Stocks

- **Sector:** PSU banking stocks trended higher.
- Market wide open interest is 971,588Cr.

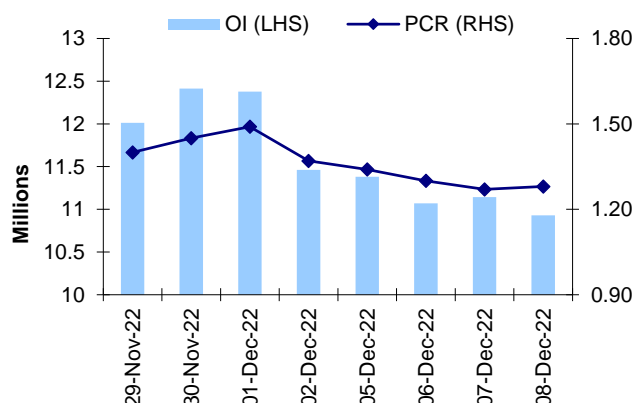
Recommendations

- DERIVATIVES SHORTTERM – SELL NSEFUT BAJAJFINSV DEC @ 1625 SL 1680 TGT 1550
- 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 (%)
KOTAKBANK	15.0%	26,880,000	-0.8%
DIXON	12.2%	577,000	-2.3%
BANKBARODA	11.5%	99,549,450	6.7%
LTIM	11.3%	2,001,600	-2.7%
COROMANDEL	8.5%	2,911,300	5.2%
ASTRAL	8.2%	1,613,150	3.2%
AXISBANK	7.0%	42,031,200	2.7%
AUBANK	6.4%	7,521,000	0.2%
POWERGRID	6.0%	36,660,600	-1.5%
CUMMINSIND	5.9%	1,808,400	0.6%
ALKEM	5.8%	252,400	0.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PNB	-9.9%	221,632,000	4.1%
POLYCAB	-6.8%	947,100	1.0%
ZYDUSLIFE	-4.7%	11,678,400	-1.2%
ICICIGI	-4.7%	3,493,075	0.3%
BOSCHLTD	-4.4%	121,150	2.1%
GLENMARK	-4.4%	5,865,150	2.2%
SIEMENS	-4.1%	2,147,200	1.4%
BANDHANBNK	-4.1%	52,286,400	1.9%
HINDUNILVR	-3.8%	7,233,300	-0.1%
INDHOTEL	-3.6%	34,992,360	0.6%
RAMCOCEM	-3.5%	3,652,450	3.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
KOTAKBANK	12,619,838	238,487	1,897
BANKBARODA	93,033,779	172,098	188
AXISBANK	17,466,047	162,932	939
HDFCBANK	7,401,817	119,611	1,620
SUNPHARMA	10,021,644	98,874	981
RELIANCE	3,579,858	94,930	2,649
ICICIBANK	10,136,870	94,133	932
PNB	150,791,474	86,058	58
LT	3,743,754	80,548	2,168

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	9,000	CE	90.7	8,755	800,900
ONGC	145	CE	2.8	143	7,384,300
BOSCHLTD	18,000	CE	254.7	17,546	21,950
IOC	80	CE	0.9	77	12,109,500
BAJAJ-AUTO	3,700	CE	57.4	3,664	199,500
HINDALCO	490	CE	5.8	472	3,178,775
MARUTI	9,500	CE	21.0	8,755	540,500
ITC	350	CE	3.1	341	11,779,200
SBIN	620	CE	9.3	614	8,436,000
HEROMOTOCO	2,800	CE	34.7	2,762	389,100

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BANKBARODA	170	PE	1.15	188	12,162,150
BANKBARODA	180	PE	2.85	188	9,675,900
BANKBARODA	175	PE	1.75	188	8,453,250
AXISBANK	900	PE	5.4	940	3,162,000
LT	2,000	PE	3.2	2,173	590,100
SBIN	600	PE	6.3	614	4,203,000
BANKBARODA	160	PE	0.5	188	6,587,100
LT	2,100	PE	13.4	2,173	545,700
ITC	340	PE	5.35	341	5,382,400
HINDUNILVR	2,500	PE	3.4	2,720	485,100

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNPHARMA	980	CE	209,300	29800%	23.7
SUNPHARMA	1,010	CE	271,600	1337%	10.4
AXISBANK	1,030	CE	192,000	1233%	1.3
COROMANDEL	1,100	CE	438,900	1206%	2.9
RAMCOCEM	730	CE	211,650	611%	23.9
BANKBARODA	197	CE	959,400	583%	2.8
SUNPHARMA	1,000	CE	1,167,600	520%	13.8
RECLTD	124	CE	568,000	407%	0.6
ONGC	165	CE	127,050	371%	0.3
RECLTD	123	CE	752,000	370%	0.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNPHARMA	940	PE	106,400	7500%	5.6
SUNPHARMA	960	PE	224,700	4486%	9.5
BANKBARODA	187	PE	1,234,350	3417%	5.6
BANKBARODA	182	PE	2,819,700	2735%	3.6
AXISBANK	940	PE	714,000	2104%	17.9
BANKBARODA	185	PE	5,153,850	2103%	4.5
AXISBANK	930	PE	1,606,800	1992%	13.5
SUNPHARMA	970	PE	120,400	912%	12.5
BANKBARODA	190	PE	1,714,050	651%	6.9
LT	2,160	PE	161,400	637%	33.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	19,425	39.3
AXISBANK	930	CE	18,812	23.0
BANKBARODA	190	CE	15,846	5.4
HDFCBANK	1,620	CE	15,815	33.3
AXISBANK	940	CE	14,606	17.7
AXISBANK	920	CE	13,594	29.2
AXISBANK	950	CE	12,985	13.1
BANKBARODA	185	CE	11,774	7.9
INDUSINDBK	1,200	CE	11,584	31.2
KOTAKBANK	1,900	CE	10,920	46.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SUNPHARMA	980	PE	7,354	16.4
BANKBARODA	175	PE	6,925	1.8
BANKBARODA	170	PE	6,804	1.2
KOTAKBANK	1,900	PE	6,773	32.6
AXISBANK	900	PE	6,109	5.4
BANKBARODA	180	PE	6,081	2.9
AXISBANK	920	PE	5,863	9.8
AXISBANK	930	PE	5,694	13.5
SUNPHARMA	1,000	PE	5,423	26.4
SUNPHARMA	950	PE	5,030	7.2

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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