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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	13,844	96,17,325	85,23,600	27.4	1.41	13760
PREVIOUS	13,983	63,86,100	1,03,12,850	15.55	0.58	
% CHANGE	-0.99%	50.60%	-17.35%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and traded lower through the trading session.
- Nifty lost 149 points to close at 13817.
- OI concentration seen in 14500CE and 14000PE
- Addition witnessed in 13900CE and in 13700PE.
- PCR OI stands at 1.14.
- Nifty to trade with a support of 13760.

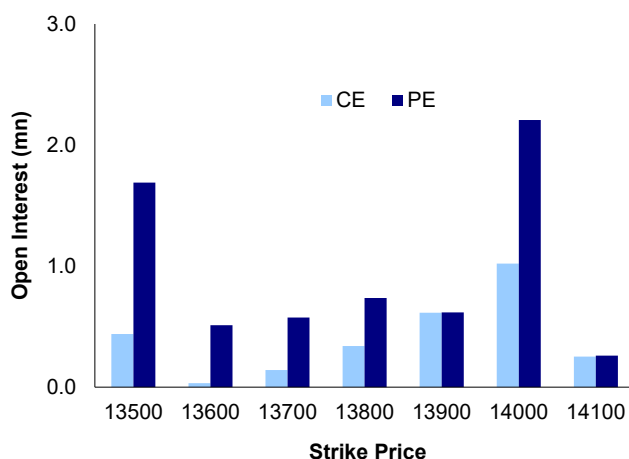
NIFTY LEVELS

13760 13910 14019 14192 14316 14458

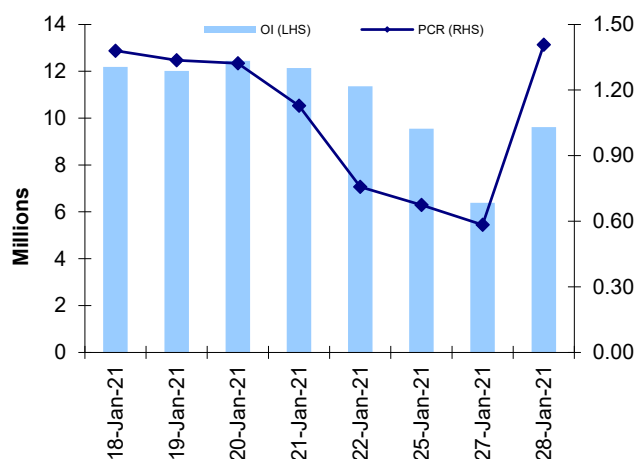
Stocks

- **Sector:** - IT stocks traded negative.
- Market wide-open interest is 312,220Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PNB	86.50%	16,73,12,000	-2.40%
BANKBARODA	72.93%	7,55,70,300	-9.86%
NATIONALUM	68.99%	5,64,23,000	-1.88%
MARUTI	62.71%	23,33,900	-3.59%
AXISBANK	57.62%	4,67,84,400	6.11%
HINDUNILVR	55.88%	58,56,900	-3.80%
DRREDDY	54.73%	27,94,250	-0.76%
UBL	50.59%	15,10,600	-1.35%
NMDC	49.16%	4,03,34,000	0.05%
NTPC	47.21%	6,65,13,300	0.33%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIL			

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	6,43,03,975	4,19,207	671
TATAMOTORS	12,91,56,876	3,44,595	267
RELIANCE	1,57,22,291	2,97,988	1,877
HDFCBANK	2,13,52,223	2,91,279	1,371
MARUTI	20,85,637	1,61,959	7,589
ICICIBANK	2,98,36,591	1,55,364	528
SBIN	4,87,17,297	1,34,967	282
HDFC	52,82,970	1,28,079	2,426
TATASTEEL	1,70,91,752	1,06,393	624

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BANKBARODA	80	CE	1.8	67	105,88,500
NTPC	100	CE	1.7	90	89,66,100
MARUTI	8,000	CE	204.6	7,626	2,66,200
TATAMOTORS	300	CE	11.6	268	76,83,600
ITC	220	CE	5.0	207	107,87,200
BPCL	400	CE	14.1	385	22,33,800
SBIN	300	CE	9.8	283	63,93,000
RELIANCE	2,000	CE	41.9	1,883	24,79,750
HINDUNILVR	2,400	CE	38.4	2,311	4,51,800
BANKBARODA	75	CE	2.6	67	55,22,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	250	PE	4.6	283	44,13,000
HINDUNILVR	2,200	PE	25.7	2,311	2,54,400
ITC	200	PE	5.6	207	41,92,000
RELIANCE	1,800	PE	46.5	1,883	12,12,000
RELIANCE	1,900	PE	93.3	1,883	11,33,750
HINDUNILVR	2,300	PE	62.7	2,311	1,83,600
TATASTEEL	600	PE	20.8	627	11,71,300
TCS	3,200	PE	97.2	3,212	1,46,400
INDUSINDBK	800	PE	51.2	807	4,83,300
SBIN	260	PE	7.0	283	19,50,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCBANK	1,360	CE	3,33,850	15075%	55.1
KOTAKBANK	1,740	CE	1,19,600	14850%	59.6
PNB	33	CE	22,56,000	14000%	2.3
RBLBANK	210	CE	2,26,200	7700%	19.4
NTPC	92	CE	4,04,700	7000%	3.7
BANKBARODA	65	CE	12,51,900	5250%	6.2
HAVELLS	1,250	CE	1,26,000	4100%	34.0
HDFCBANK	1,380	CE	2,60,700	3850%	45.4
M&MFIN	170	CE	3,84,000	3100%	8.4
BANKBARODA	66	CE	2,92,500	2400%	5.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCBANK	1,260	PE	2,33,750	4150%	12.2
CANBK	115	PE	3,40,200	3050%	3.7
LT	1,500	PE	1,18,450	2843%	163.3
POWERGRID	170	PE	1,04,000	2500%	1.0
BANKBARODA	67	PE	6,90,300	1867%	5.1
MOTHERSUMI	120	PE	1,26,000	1700%	1.2
BPCL	430	PE	2,79,000	1450%	51.5
L&TFH	90	PE	1,33,860	1400%	6.2
TATASTEEL	590	PE	1,68,300	1314%	17.1
NMDC	130	PE	2,74,700	1267%	22.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	17,560	41.9
RELIANCE	1,900	CE	10,746	76.9
RELIANCE	2,100	CE	9,135	22.5
RELIANCE	1,950	CE	6,147	57.6
AXISBANK	650	CE	5,866	44.5
AXISBANK	700	CE	5,845	21.0
HDFCBANK	1,400	CE	5,724	37.3
MARUTI	8,000	CE	5,225	204.6
ICICIBANK	540	CE	4,793	20.1
RELIANCE	2,200	CE	4,587	14.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,800	PE	7,793	46.5
RELIANCE	1,900	PE	6,252	93.3
AXISBANK	600	PE	3,873	9.7
RELIANCE	1,700	PE	3,688	21.4
RELIANCE	1,850	PE	3,502	66.9
HDFCBANK	1,300	PE	3,155	20.0
AXISBANK	640	PE	2,343	19.8
AXISBANK	650	PE	2,241	23.1
BAJFINANCE	4,500	PE	2,204	98.2
TCS	3,200	PE	2,152	97.2

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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