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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	10,284	22,080,000	9,479,500	33.95	1.43	10000
PREVIOUS	10,054	22,139,175	10,348,850	24.1	1.30	
% CHANGE	2.29%	-0.27%	-8.40%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to gain through the day.
- Nifty added 220 points to close at 10250.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10200PE and Reduction in 10500CE.
- PCR OI stands at 1.43 compared to 1.30 in the previous trading session.
- Nifty to trade with a support of 10000.

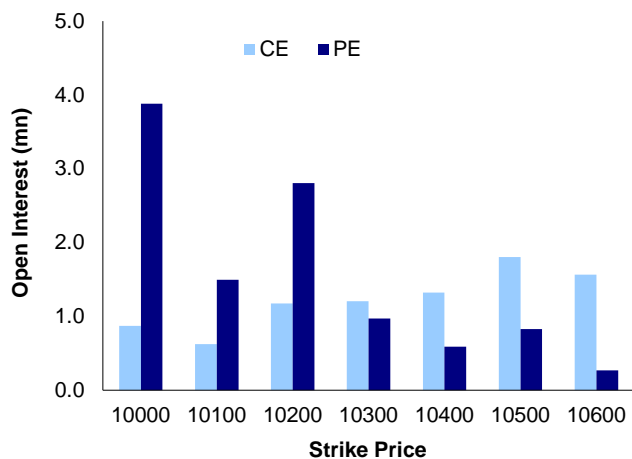
NIFTY LEVELS

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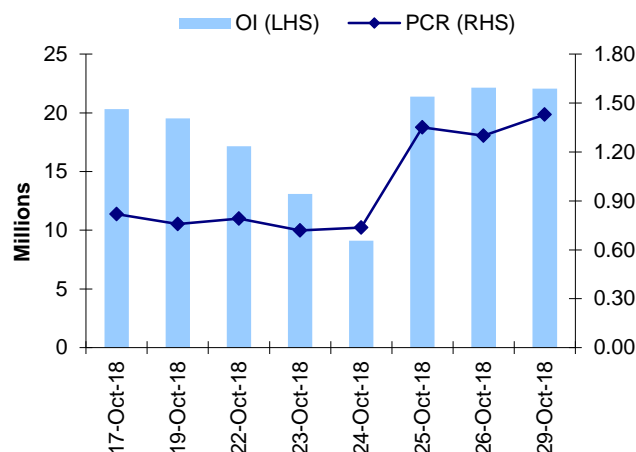
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 294,309Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMBUJACEM	62.81%	17,840,000	1.39%
DIVISLAB	34.85%	3,110,800	14.68%
VOLTAS	24.06%	4,321,000	2.99%
TATAPOWER	23.32%	48,636,000	12.63%
GRASIM	16.96%	7,727,250	3.08%
CANBK	15.60%	9,898,000	12.07%
TORNTPOWER	13.69%	2,142,000	4.48%
TORNTPHARM	13.46%	480,500	2.35%
LICHSGFIN	13.42%	10,290,500	2.86%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CESC	-37.94%	1,863,950	1.87%
NESTLEIND	-15.20%	378,450	1.19%
HDFCBANK	-7.49%	12,463,000	-1.78%
UNIONBANK	-7.08%	34,116,000	12.15%
MCX	-6.89%	3,631,600	-0.84%
KOTAKBANK	-5.47%	10,319,200	-1.77%
BIOCON	-4.36%	6,005,700	3.02%
BANKINDIA	-4.10%	18,522,000	8.79%
ITC	-4.06%	61,072,800	0.93%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	80,069,836	273,402	349
SBIN	37,768,359	98,994	268
YESBANK	52,331,613	93,902	181
AXISBANK	15,917,739	89,890	567
HDFC	5,326,330	89,478	1,698
RELIANCE	7,671,807	82,057	1,088
HDFCBANK	4,261,070	81,637	1,926
DIVISLAB	5,731,814	81,373	1,440
TCS	2,609,483	47,822	1,871

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.5	67	6,337,500
BHEL	75	CE	1.0	67	5,490,000
BHEL	70	CE	2.1	67	3,300,000
HEROMOTOCO	3,000	CE	22.5	2,764	97,400
LT	1,300	CE	22.5	1,262	504,375
ITC	300	CE	3.1	285	2,692,800
TATAPOWER	90	CE	0.8	78	2,043,000
MARUTI	7,000	CE	167.5	6,832	114,375
HDFCBANK	2,000	CE	22.0	1,932	513,750
BHEL	77	CE	0.7	67	1,807,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	3,000	PE	505.0	2,553	109,500
ICICIBANK	300	PE	2.6	351	4,697,000
BHEL	65	PE	2.7	67	1,807,500
BHEL	60	PE	1.1	67	1,777,500
TATAPOWER	70	PE	1.0	78	1,674,000
BHEL	62	PE	1.7	67	1,545,000
DRREDDY	3,000	PE	465.0	2,547	132,250
AXISBANK	500	PE	8.9	569	1,162,800
BHEL	67	PE	4.0	67	1,395,000
ICICIBANK	320	PE	5.2	351	3,132,250

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAPOWER	90	CE	2,043,000	3683%	0.8
RECLTD	135	CE	456,000	2433%	1.0
TATAPOWER	87	CE	198,000	2100%	1.2
ICICIBANK	365	CE	1,138,500	1970%	8.2
HDFCBANK	1,940	CE	101,750	1670%	45.2
ICICIBANK	375	CE	462,000	1580%	5.4
TATAPOWER	85	CE	1,647,000	1425%	1.6
CESC	880	CE	1,030,700	1278%	0.3
ICICIBANK	390	CE	990,000	1186%	2.7
UNIONBANK	82	CE	228,000	1167%	1.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CESC	860	PE	755,150	3333%	1.2
CESC	880	PE	129,250	3257%	16.4
CESC	820	PE	1,256,200	2791%	0.1
ICICIBANK	335	PE	772,750	1773%	8.8
CESC	840	PE	997,150	1769%	0.3
TATAPOWER	75	PE	972,000	1700%	2.4
PFC	87	PE	180,000	1400%	3.4
RECLTD	110	PE	1,434,000	986%	4.8
CESC	800	PE	489,500	847%	0.1
ICICIBANK	330	PE	2,728,000	819%	7.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
CESC	900	CE	12,223	0.1
CESC	880	CE	10,255	0.3
RELIANCE	1,100	CE	9,879	35.0
ICICIBANK	340	CE	8,238	20.8
ICICIBANK	350	CE	7,993	14.8
ICICIBANK	360	CE	7,513	10.2
CESC	860	CE	6,016	3.5
RELIANCE	1,080	CE	5,292	43.5
RELIANCE	1,060	CE	5,069	56.8
ICICIBANK	370	CE	4,796	6.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
CESC	840	PE	7,307	0.3
CESC	860	PE	7,143	1.2
ICICIBANK	300	PE	6,800	2.6
ICICIBANK	320	PE	5,494	5.2
CESC	820	PE	5,240	0.1
RELIANCE	1,000	PE	4,548	10.7
ICICIBANK	340	PE	4,366	10.4
TCS	1,840	PE	4,028	71.2
TCS	1,700	PE	4,000	43.1
ICICIBANK	330	PE	3,924	7.4

RATING SCALE

- 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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