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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	13,568	1,24,66,800	58,59,250	38.7	1.70	13090
PREVIOUS	13,428	1,22,72,550	61,88,300	36.15	1.62	
% CHANGE	1.04%	1.58%	-5.32%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained above 13500 levels.
- Nifty added 136 points to close at 13529.
- OI concentration seen in 13000CE and 12000PE.
- Activity witnessed in 13500 strike.
- PCR OI stands at 1.70 compared to 1.62 in the previous trading session.
- Nifty to trade with a support of 13090.

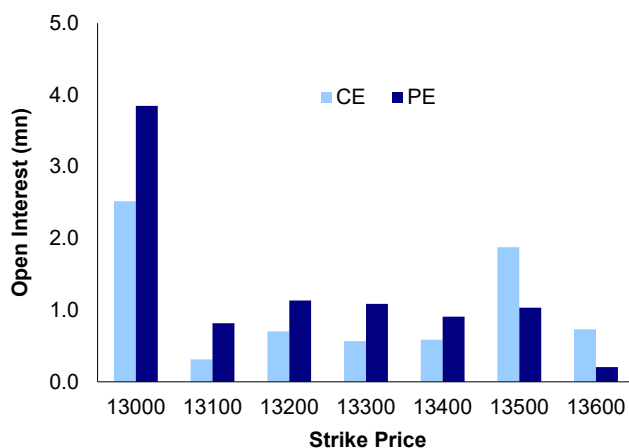
NIFTY LEVELS

13090	13208	13364	13491	13558	13679
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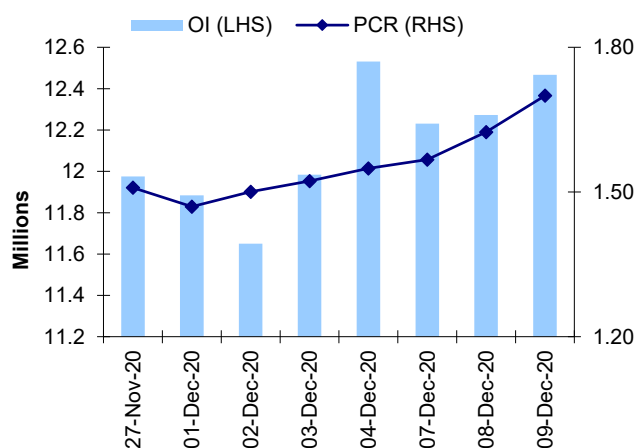
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 514,986Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PNB	27.6%	12,88,56,000	-3.0%
BEL	18.4%	3,32,88,000	3.4%
ACC	16.3%	32,11,000	-1.7%
SIEMENS	14.1%	16,35,150	1.7%
WIPRO	12.7%	3,15,36,000	-1.2%
PVR	12.4%	15,51,077	7.3%
GODREJCP	11.7%	53,52,000	-0.2%
AMBUJACEM	10.3%	1,92,57,000	-1.7%
RAMCOCEM	9.9%	13,64,250	-1.8%
CUMMINSIND	9.6%	15,04,800	5.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ICICIPRULI	-14.5%	55,80,000	0.7%
TATACHEM	-12.3%	64,20,000	0.0%
ULTRACEMCO	-11.9%	15,20,800	-1.4%
BOSCHLTD	-8.9%	2,37,950	2.0%
CHOLAFIN	-8.7%	53,87,500	-0.8%
BANKBARODA	-6.5%	6,58,85,300	0.6%
LICHSGFIN	-5.7%	1,14,44,000	0.5%
UBL	-5.4%	12,40,400	2.5%
INFRATEL	-5.1%	1,16,08,800	2.6%
LT	-5.0%	1,46,86,525	0.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,34,64,375	2,71,966	2,027
HDFCBANK	1,10,34,537	1,53,962	1,407
AXISBANK	2,20,00,284	1,38,441	634
SBIN	4,84,95,641	1,31,854	270
ICICIBANK	2,12,72,782	1,08,531	512
CANBK	8,04,93,640	1,08,056	128
TCS	36,59,996	1,03,114	2,811
YESBANK	48,81,75,314	92,005	19
PNB	21,69,61,308	87,887	39

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AMBUJACEM	260	CE	7.8	254	37,89,000
WIPRO	400	CE	1.7	357	56,99,200
NTPC	100	CE	3.5	99	103,79,700
ACC	1,800	CE	18.2	1,664	5,49,500
BPCL	400	CE	19.0	397	41,77,800
COALINDIA	140	CE	3.2	136	44,06,700
SUNPHARMA	600	CE	10.9	573	52,10,800
WIPRO	360	CE	10.2	357	38,43,200
TATAMOTORS	200	CE	4.4	183	76,72,200
ACC	1,700	CE	46.4	1,664	3,82,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	2,400	PE	31.1	2,525	3,63,600
SBIN	240	PE	2.2	271	51,78,000
SBIN	250	PE	3.8	271	50,34,000
BANKBARODA	65	PE	3.9	66	36,08,000
SBIN	260	PE	6.6	271	39,09,000
TATASTEEL	600	PE	20.3	612	17,79,900
RELIANCE	1,900	PE	19.7	2,034	17,45,785
SBIN	230	PE	1.3	271	36,81,000
ITC	200	PE	3.2	206	36,76,800
RELIANCE	2,000	PE	52.4	2,034	14,88,235

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEL	137	CE	5,92,800	7700%	1.6
VEDL	155	CE	8,49,400	2640%	4.2
COALINDIA	160	CE	2,51,600	2167%	0.5
VEDL	160	CE	21,20,400	906%	3.0
CUMMINSIND	590	CE	1,30,800	891%	29.1
BEL	127	CE	2,66,000	775%	3.4
COALINDIA	162	CE	1,14,700	675%	0.4
RECLTD	150	CE	17,22,000	618%	1.5
ITC	240	CE	6,65,600	512%	0.5
BEL	125	CE	41,57,200	501%	4.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RECLTD	135	PE	3,60,000	5900%	4.9
IOC	94	PE	3,24,900	1325%	3.6
BANKBARODA	66	PE	5,24,800	540%	4.5
BHEL	38	PE	2,52,000	500%	3.4
PNB	42	PE	2,80,000	400%	4.9
PFC	120	PE	6,38,600	390%	5.7
BHEL	37	PE	5,88,000	367%	2.7
RBLBANK	185	PE	2,65,200	308%	1.1
BANKBARODA	65	PE	36,08,000	304%	3.9
BEL	117	PE	1,44,400	280%	6.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	18,865	42.8
RELIANCE	2,000	CE	15,364	86.8
RELIANCE	2,050	CE	15,057	62.1
SUNPHARMA	600	CE	9,181	10.9
RELIANCE	2,200	CE	9,063	19.2
PVR	1,500	CE	8,928	82.2
INFY	1,200	CE	8,768	26.1
ITC	210	CE	7,656	4.7
TCS	2,850	CE	7,446	59.3
HDFCBANK	1,400	CE	7,398	42.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,100	PE	13,828	9.5
RELIANCE	2,000	PE	5,211	52.4
RELIANCE	1,900	PE	4,735	19.7
RELIANCE	1,950	PE	3,855	32.8
RELIANCE	1,800	PE	3,392	6.6
SBIN	270	PE	3,031	10.9
SBIN	260	PE	2,535	6.6
ASIANPAINT	2,400	PE	2,419	31.1
ITC	200	PE	2,389	3.2
RELIANCE	1,850	PE	2,351	11.4

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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