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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	10,828	24,580,275	6,224,100	33.6	1.13	10500
PREVIOUS	10,858	25,009,650	4,778,800	36.75	1.21	
% CHANGE	-0.28%	-1.72%	30.24%	-	-	

OUTLOOK

Nifty

- Nifty traded with a negative bias through the trading session.
- Nifty lost 26 points to close at 10794.
- OI concentration is seen at 11000CE and 10500PE.
- Addition witnessed in 11000CE and Reduction in 10500PE.
- PCR OI stands at 1.13 compared to 1.21 in the previous trading session
- Nifty to trade with a support of 10500.

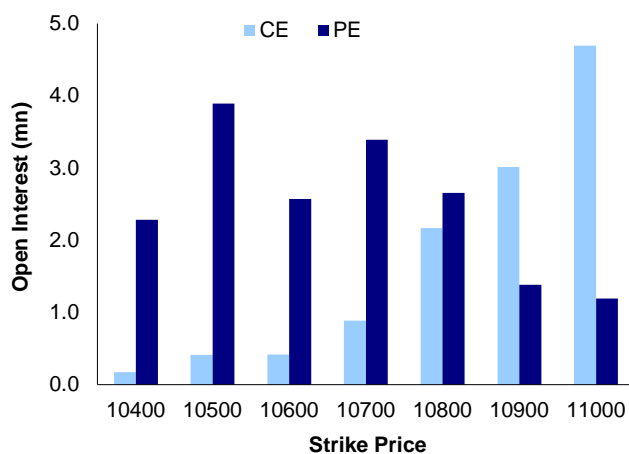
NIFTY LEVELS

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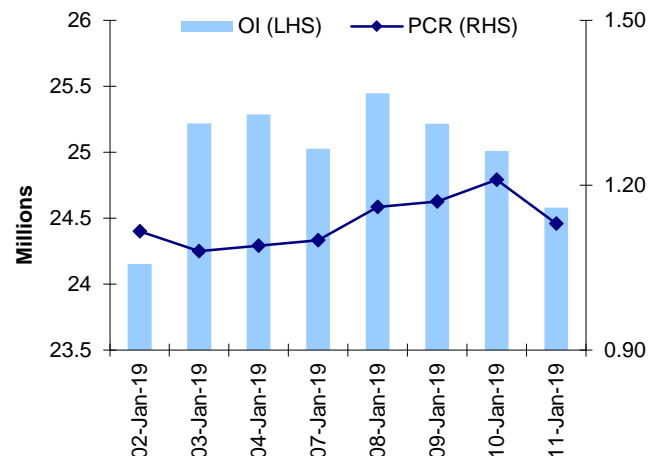
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide open interest is seen at 344,479Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ARVIND	20.6%	7,246,000	-0.8%
TORNTPHARM	14.1%	668,500	1.6%
ICICIPRULI	13.3%	3,618,000	2.3%
JUSTDIAL	12.3%	2,415,000	-2.9%
TORNTPOWER	11.8%	2,739,000	-1.1%
MINDTREE	10.1%	3,204,600	2.4%
ALBK	7.6%	18,642,000	-2.8%
PCJEWELLER	7.3%	9,737,000	-0.9%
JINDALSTEL	7.1%	25,375,500	-0.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CESC	-18.1%	1,670,350	3.6%
APOLLOHOSP	-9.5%	667,000	0.6%
NMDC	-7.2%	19,530,000	1.2%
RAMCOCEM	-6.6%	575,200	-0.3%
INDIANB	-6.0%	4,170,000	0.8%
GODREJIND	-5.3%	1,465,500	-0.6%
IGL	-5.3%	4,287,250	1.6%
DLF	-4.4%	24,125,400	-0.8%
ACC	-3.9%	1,323,200	0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TCS	9,209,862	170,324	1,843
RELIANCE	6,463,903	71,058	1,098
YESBANK	33,594,786	62,363	184
PRAJIND	37,003,318	56,297	152
AXISBANK	8,330,315	55,260	667
ITC	16,773,035	49,349	295
ICICIBANK	12,537,973	47,343	379
TATAMOTORS	25,902,974	47,279	180
SBIN	12,702,551	38,561	303

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	23,000	CE	70.6	20,583	59,375
TCS	2,000	CE	6.0	1,848	1,809,500
EICHERMOT	22,000	CE	182.7	20,583	46,150
EICHERMOT	24,000	CE	33.9	20,583	42,475
HEROMOTOCO	3,200	CE	8.3	2,914	182,400
INDUSINDBK	1,600	CE	10.4	1,524	867,300
TCS	1,900	CE	21.7	1,848	1,384,500
MARUTI	8,000	CE	17.3	7,355	214,875
TATASTEEL	500	CE	5.9	476	3,610,583
TATAMOTORS	190	CE	2.4	181	5,142,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,800	PE	21.3	1,848	1,159,500
TCS	1,700	PE	5.0	1,848	1,153,000
HINDALCO	210	PE	8.1	207	2,947,000
ICICIBANK	350	PE	1.7	380	6,369,000
TATAMOTORS	170	PE	2.0	181	3,056,000
ICICIBANK	340	PE	1.0	380	4,012,250
BHEL	65	PE	0.8	69	1,710,000
MARUTI	7,000	PE	52.4	7,355	84,975
EICHERMOT	20,000	PE	380.8	20,583	13,300
TECHM	680	PE	8.5	701	427,200

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDUSINDBK	1,540	CE	128,400	1612.0%	26.9
TCS	1,850	CE	172,750	703.5%	40.3
ARVIND	102	CE	402,000	593.1%	1.9
KTKBANK	122	CE	188,000	344.4%	1.6
BHEL	69	CE	195,000	271.4%	2.3
LT	1,380	CE	120,375	264.8%	25.7
INDUSINDBK	1,560	CE	207,600	217.4%	19.7
KTKBANK	117	CE	470,000	212.5%	3.4
TCS	1,860	CE	264,250	206.4%	35.7
ITC	315	CE	350,400	204.2%	1.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	295	PE	256,800	386.36%	5.5
IDBI	62	PE	110,000	266.67%	1.5
INDUSINDBK	1,460	PE	153,300	177.72%	11.4
KTKBANK	115	PE	531,100	169.05%	3.2
INDUSINDBK	1,480	PE	151,800	151.74%	16.8
ARVIND	100	PE	222,000	126.53%	4.6
KTKBANK	112	PE	338,400	118.18%	2.2
INFY	680	PE	744,000	96.83%	17.9
JISLJALEQS	62	PE	369,000	95.24%	1.0
INFY	630	PE	696,000	84.71%	3.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	1,900	CE	17,886	21.7
TCS	2,000	CE	15,759	6.0
RELIANCE	1,140	CE	8,174	15.1
TCS	1,950	CE	7,436	11.2
TCS	1,940	CE	6,818	12.6
RELIANCE	1,120	CE	6,235	21.7
TCS	1,920	CE	5,883	16.6
TCS	1,880	CE	5,359	27.9
TATAMOTORS	200	CE	4,953	0.9
RELIANCE	1,160	CE	4,866	10.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	1,800	PE	13,650	21.3
TCS	1,850	PE	4,758	42.2
TCS	1,840	PE	4,734	36.9
TCS	1,820	PE	4,354	28.1
RELIANCE	1,080	PE	4,333	19.8
RELIANCE	1,100	PE	3,964	28.9
RELIANCE	1,060	PE	3,709	13.0
TATAMOTORS	180	PE	3,561	5.1
TCS	1,700	PE	3,546	5.0
TCS	1,750	PE	3,368	10.1

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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