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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	17,135	88,11,200	1,43,84,900	33.25	1.72	17070
PREVIOUS	17,260	85,15,400	1,03,06,250	15.35	1.70	
% CHANGE	-0.72%	3.47%	39.57%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and traded above 17300 before stooping lower in the last trading hour.
- Nifty lost 142 points to close at 17102.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17600CE and in 16000PE.
- PCR OI stands at 1.72.
- Nifty to trade with a support of 17070.

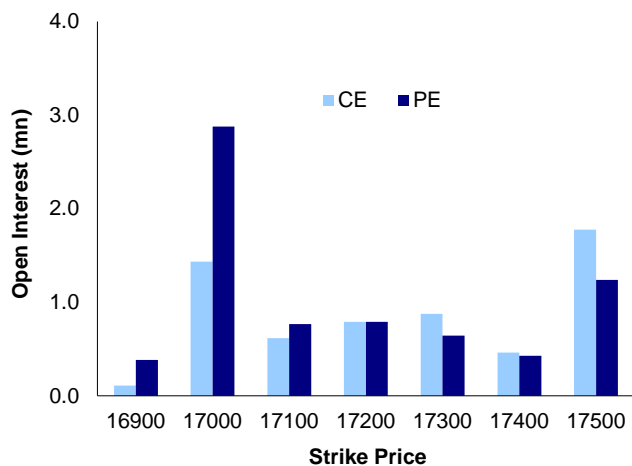
NIFTY LEVELS

16932 17070 17197 17281 17458 17582

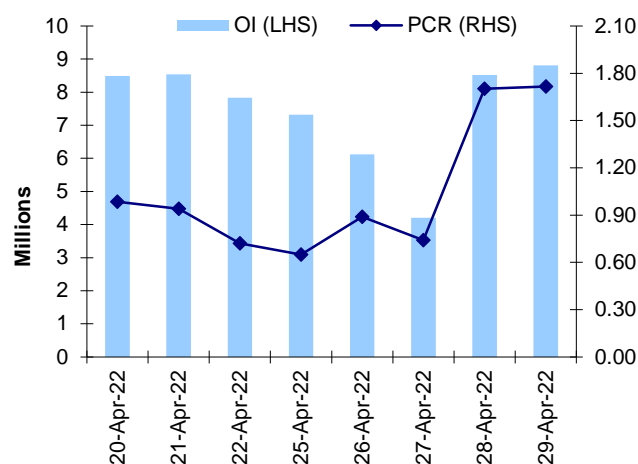
Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is 813,455Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GUJGASLTD	55.3%	41,86,250	-5.8%
AXISBANK	24.5%	5,82,33,600	-6.6%
ALKEM	14.2%	2,36,600	-1.5%
MGL	13.4%	29,34,000	-6.9%
INDIAMART	12.0%	2,89,800	0.5%
CANFINHOME	10.7%	32,52,600	-6.9%
ICICIGI	9.1%	31,50,525	-4.3%
MARUTI	8.8%	28,91,000	-2.2%
IGL	8.3%	1,49,44,875	-6.4%
HEROMOTOCO	6.8%	35,75,700	-0.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MOTHERSUMI	-8.9%	2,85,65,500	1.0%
ABB	-8.6%	2,62,250	-0.1%
PERSISTENT	-8.2%	5,06,250	0.3%
ASTRAL	-8.1%	4,91,975	-0.5%
AUBANK	-5.4%	25,46,000	-1.3%
ACC	-4.2%	26,91,500	-2.0%
COROMANDEL	-4.0%	14,13,500	-0.5%
ABCAPITAL	-3.9%	2,33,72,800	-1.3%
BOSCHLTD	-3.8%	1,28,250	0.8%
COFORGE	-3.8%	8,22,300	2.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	3,44,01,710	2,55,367	729
RELIANCE	84,06,156	2,36,854	2,790
HDFCBANK	1,42,00,738	1,97,465	1,385
ICICIBANK	1,95,60,317	1,47,051	743
ADANIPOWER	4,53,85,821	1,27,906	280
HDFC	54,92,816	1,23,566	2,230
TATAMOTORS	2,19,91,752	97,255	438
MARUTI	11,62,749	90,971	7,718
ULTRACEMCO	11,39,560	75,853	6,630

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
POWERGRID	240	CE	2.5	229	56,90,311
COALINDIA	200	CE	3.3	184	62,70,600
AXISBANK	800	CE	6.2	731	78,81,600
NTPC	165	CE	2.3	157	90,57,300
MARUTI	8,000	CE	177.2	7,752	3,89,500
ONGC	170	CE	3.3	161	61,09,950
HINDALCO	500	CE	15.4	485	44,64,475
ITC	300	CE	0.9	259	1,00,28,800
NTPC	160	CE	3.9	157	69,08,400
TATAPOWER	300	CE	1.5	243	1,01,21,625

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	500	PE	19.3	498	33,88,500
TATAPOWER	250	PE	15.8	243	58,82,625
TATAMOTORS	400	PE	5.7	439	44,58,825
WIPRO	500	PE	16.6	510	19,16,800
COALINDIA	180	PE	6.1	184	23,43,600
SBIN	450	PE	4.0	498	25,59,000
ITC	260	PE	7.3	259	39,58,400
ITC	250	PE	3.1	259	37,72,800
TCS	3,600	PE	104.0	3,557	3,46,650
WIPRO	450	PE	4.6	510	14,12,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AXISBANK	740	CE	20,92,800	10159%	22.3
BANDHANBNK	355	CE	1,63,800	9000%	10.1
IGL	360	CE	6,97,125	8350%	10.6
AXISBANK	720	CE	2,40,000	6567%	32.2
IGL	375	CE	1,21,000	4300%	6.2
NTPC	166	CE	2,28,000	3900%	2.6
PNB	48	CE	11,04,000	2200%	0.1
SRTRANSFIN	1,260	CE	1,26,800	2164%	33.4
M&M	970	CE	2,56,900	2059%	16.7
GUJGASLTD	500	CE	3,76,250	2050%	12.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AXISBANK	660	PE	4,06,800	6680%	6.2
GUJGASLTD	440	PE	1,16,250	4550%	7.9
COALINDIA	172	PE	1,59,600	3700%	3.3
IGL	300	PE	2,04,875	3625%	2.0
AXISBANK	630	PE	2,20,800	2967%	3.7
L&TFH	89	PE	4,01,580	2150%	5.5
IGL	320	PE	2,92,875	2030%	4.2
AXISBANK	670	PE	7,58,400	1563%	7.5
DELTACORP	275	PE	1,10,400	1500%	17.7
FEDERALBNK	91	PE	1,40,000	1300%	2.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,400	CE	42,258	31.4
AXISBANK	800	CE	22,009	6.2
RELIANCE	2,900	CE	19,051	52.1
HDFCBANK	1,380	CE	18,695	40.5
MARUTI	8,000	CE	18,468	177.2
RELIANCE	3,000	CE	18,352	28.2
AXISBANK	750	CE	16,444	18.1
TATAMOTORS	450	CE	16,215	14.6
HDFCBANK	1,500	CE	15,206	8.2
MARUTI	8,500	CE	14,530	57.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,800	PE	10,566	90.9
AXISBANK	700	PE	9,591	14.3
RELIANCE	2,700	PE	8,024	50.5
HDFCBANK	1,300	PE	6,721	17.0
WIPRO	500	PE	6,475	16.6
AXISBANK	740	PE	6,372	30.8
AXISBANK	750	PE	5,970	36.8
RELIANCE	2,600	PE	5,969	26.1
MARUTI	7,500	PE	5,708	172.3
RELIANCE	2,840	PE	5,150	112.1

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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