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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	17,796	94,24,250	85,09,500	15.9	1.64	17303
PREVIOUS	17,589	97,25,100	1,86,47,450	13	1.56	
% CHANGE	1.18%	-3.09%	-54.37%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained through the day.
- Nifty added 203 points to close at 17780.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17700PE and Reduction in 18000CE.
- PCR OI stands at 1.64 compared to 1.56 in the previous trading session.
- Nifty to trade with a support of 17303.

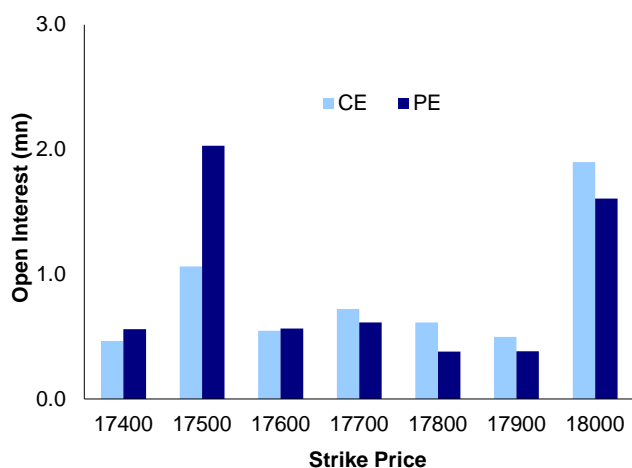
NIFTY LEVELS

16825 17022 17164 17303 17501 17783

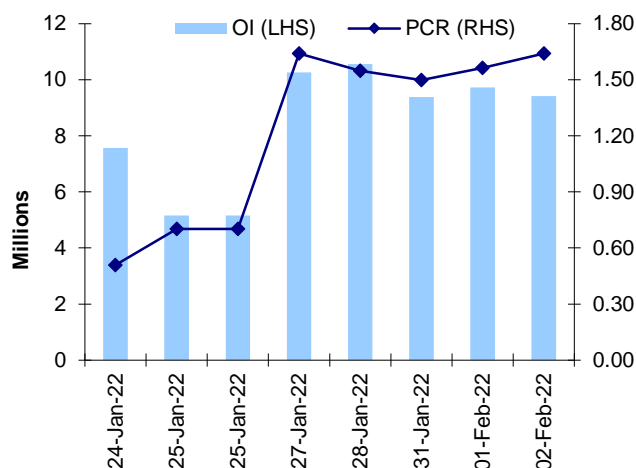
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 1,000,907Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INTELLECT	64.2%	2,95,500	1.1%
CUMMINSIND	31.7%	18,19,800	-0.5%
CROMPTON	26.7%	25,33,300	-0.5%
HONAUT	22.4%	9,360	4.0%
APOLLOTYRE	17.3%	1,20,57,500	2.8%
CHOLAFIN	13.4%	71,55,000	-2.3%
GUJGASLTD	11.7%	19,56,250	1.8%
AARTIIND	11.5%	23,96,150	-0.2%
ATUL	10.6%	92,325	-1.3%
MFSL	9.8%	13,59,800	-0.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
OBEROIRLTY	-12.1%	24,87,100	-1.4%
DIXON	-8.0%	6,85,125	4.3%
HDFCBANK	-7.3%	3,50,26,200	2.3%
AMARAJABAT	-6.0%	78,97,000	2.0%
AMBUJACEM	-6.0%	1,60,68,000	-0.1%
HCLTECH	-5.8%	2,68,47,800	3.4%
ABB	-5.6%	2,15,750	0.4%
INDIAMART	-5.1%	3,30,075	1.9%
MARUTI	-5.0%	25,59,400	-0.5%
COLPAL	-4.4%	28,13,300	2.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TECHM	90,31,146	1,32,206	1,483
SBIN	2,16,61,864	1,16,312	540
RELIANCE	46,23,163	1,10,255	2,384
HDFC	41,60,178	1,08,238	2,613
AXISBANK	1,34,78,899	1,08,004	804
HDFCBANK	69,84,645	1,06,604	1,531
ITC	4,11,30,638	95,228	232
ICICIBANK	1,12,14,375	91,272	814
TATASTEEL	75,24,734	87,785	1,168

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	180	CE	1.5	170	218,21,800
ONGC	175	CE	2.4	170	165,31,900
NTPC	140	CE	1.5	138	209,30,400
NTPC	145	CE	0.7	138	195,22,500
NTPC	150	CE	0.5	138	187,87,200
ONGC	170	CE	4.4	170	109,49,400
M&M	900	CE	10.4	873	30,66,000
IOC	125	CE	1.9	121	93,99,000
BPCL	400	CE	4.9	379	55,20,600
IOC	130	CE	1.1	121	72,34,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	PE	78.4	8,551	3,25,900
TATAMOTORS	500	PE	15.6	507	49,27,650
WIPRO	550	PE	4.1	588	20,08,000
TATAPOWER	250	PE	11.3	252	60,00,750
HCLTECH	1,100	PE	5.0	1,172	12,71,900
TCS	3,800	PE	46.5	3,862	5,57,250
MARUTI	7,500	PE	30.4	8,551	1,19,000
TATAMOTORS	450	PE	3.3	507	33,91,500
RELIANCE	2,300	PE	23.8	2,395	14,70,000
TCS	3,700	PE	19.0	3,862	4,47,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AARTIIND	1,040	CE	1,60,650	4625%	27.2
AARTIIND	1,030	CE	1,17,300	4500%	30.9
CUMMINSIND	980	CE	1,76,400	3167%	23.8
ITC	238	CE	1,15,200	1700%	2.8
CANBK	267	CE	2,91,600	1250%	11.9
ITC	232	CE	4,48,000	1067%	4.2
NMDC	156	CE	1,34,000	900%	2.8
BIOCON	405	CE	2,18,500	850%	6.6
CUMMINSIND	960	CE	1,65,600	712%	31.2
RECLTD	125	CE	1,26,000	600%	15.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	227	PE	2,46,400	7600%	5.5
CANBK	270	PE	9,88,200	2514%	10.7
BIOCON	390	PE	3,63,400	2157%	13.1
CANFINHOME	650	PE	1,33,575	1422%	17.7
NMDC	147	PE	1,67,500	1150%	3.5
AXISBANK	810	PE	1,34,400	1144%	21.9
INDUSINDBK	960	PE	3,64,500	1127%	26.6
IDFC	56	PE	2,10,000	950%	0.4
INDUSINDBK	950	PE	3,37,500	772%	22.5
ITC	222	PE	1,08,800	750%	3.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ITC	230	CE	19,030	5.0
ITC	240	CE	18,984	2.5
RELIANCE	2,400	CE	18,589	59.5
HDFC	2,600	CE	17,955	66.7
INDUSINDBK	1,000	CE	16,641	24.0
TATASTEEL	1,200	CE	15,619	36.7
INFY	1,800	CE	13,650	30.5
HDFC	2,700	CE	12,792	26.4
RELIANCE	2,500	CE	12,721	24.1
JUBLFOOD	3,500	CE	12,394	67.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,500	PE	6,141	15.2
ITC	210	PE	5,943	0.8
HDFC	2,600	PE	5,648	49.1
JUBLFOOD	3,300	PE	5,440	140.8
JUBLFOOD	3,200	PE	5,368	99.1
RELIANCE	2,300	PE	5,170	23.8
ITC	230	PE	5,143	7.0
JUBLFOOD	3,400	PE	4,873	192.9
HDFC	2,500	PE	4,746	18.4
ITC	220	PE	4,598	2.2

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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