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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	17,730	98,26,800	1,12,78,150	91.35	1.42	17600
PREVIOUS	17,867	1,01,40,850	1,02,15,000	60.45	1.46	
% CHANGE	-0.77%	-3.10%	10.41%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and continued to stoop lower in the second half.
- Nifty lost 168 points to close at 17639.
- OI concentration seen in 18000CE and 17500PE.
- Addition witnessed in 17800CE and 17700PE.
- PCR OI stands at 1.42 compared 1.46 in the previous trading session.
- Nifty to trade with a support of 17600.

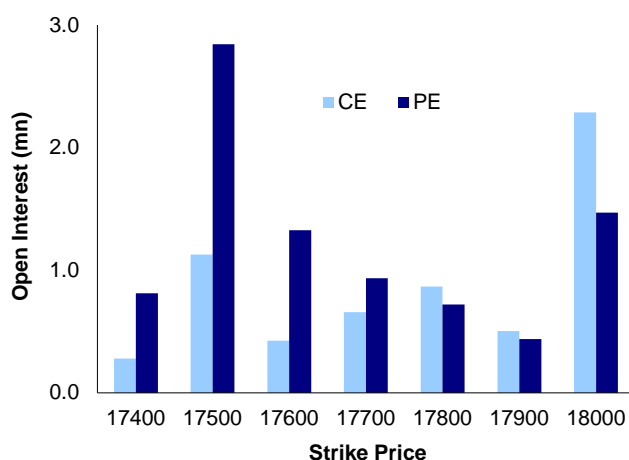
NIFTY LEVELS

17510 17600 17790 17940 18108 18320

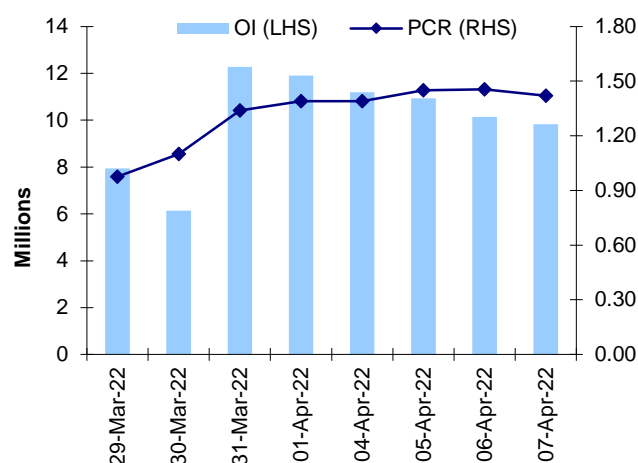
Stocks

- **Sector:-** Oil&Gas stocks traded negative.
- Market wide open interest is 728,744Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BEL	13.5%	4,33,77,000	6.5%
HONAUT	10.0%	7,890	3.3%
BALRAMCHIN	8.9%	82,99,200	0.8%
LTTS	7.9%	7,40,800	-3.2%
HDFCBANK	7.9%	4,73,90,200	-2.2%
CANFINHOME	7.9%	37,15,725	2.1%
BSOFT	7.7%	59,24,100	0.5%
IDEA	7.1%	66,71,00,000	0.9%
ABBOTINDIA	6.5%	32,250	2.8%
KOTAKBANK	5.6%	1,80,90,400	-0.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHAMBLFERT	-9.1%	27,36,000	-2.4%
PEL	-7.9%	33,82,500	3.7%
JKCEMENT	-7.5%	3,38,800	1.4%
ONGC	-7.5%	5,52,93,700	-2.3%
COROMANDEL	-7.0%	12,96,875	-1.5%
ASTRAL	-6.3%	7,50,750	1.3%
AMBUJACEM	-6.1%	2,29,00,500	1.5%
GNFC	-5.5%	28,27,500	-3.3%
ICICIPRULI	-5.0%	58,53,000	1.0%
PAGEIND	-5.0%	83,250	-0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	15,11,74,247	4,33,996	278
HDFCBANK	2,03,90,866	3,10,976	1,517
HDFC	80,94,839	2,00,592	2,463
ZEEL	6,78,70,863	1,96,269	285
RELIANCE	71,51,632	1,84,733	2,573
YESBANK	89,43,47,658	1,39,061	16
BEL	5,42,99,168	1,26,286	234
ICICIBANK	1,50,87,175	1,13,123	749
SBIN	1,96,20,958	1,01,065	515

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	CE	5.6	154	219,67,800
NTPC	160	CE	1.5	154	206,96,700
COALINDIA	200	CE	5.0	192	99,41,400
TATAPOWER	300	CE	6.6	280	227,67,750
HINDALCO	600	CE	12.7	576	53,72,850
ONGC	180	CE	2.0	170	105,02,800
ONGC	175	CE	3.1	170	99,02,200
HINDALCO	580	CE	19.8	576	42,01,100
ITC	260	CE	6.0	258	191,64,800
MARUTI	8,000	CE	130.1	7,685	3,72,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	PE	1.7	154	88,80,600
NTPC	140	PE	0.5	154	69,59,700
TATAPOWER	250	PE	3.4	280	80,39,250
TATAPOWER	260	PE	5.6	280	76,41,000
NTPC	145	PE	0.8	154	39,78,600
MARUTI	7,000	PE	50.8	7,685	1,32,600
SBIN	500	PE	8.3	518	40,47,000
ITC	250	PE	3.3	258	67,20,000
TATAMOTORS	440	PE	13.2	452	48,27,900
TATAPOWER	270	PE	8.9	280	55,21,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEL	237	CE	5,09,200	2133%	10.2
CANFINHOME	690	CE	1,02,375	2000%	22.1
WIPRO	585	CE	2,14,400	1575%	17.9
FSL	170	CE	1,45,600	1300%	0.6
DABUR	610	CE	2,27,500	1300%	1.5
HDFC	2,480	CE	1,87,800	1232%	72.8
NATIONALUM	147	CE	1,10,500	1200%	0.9
ZEEL	285	CE	9,48,000	1070%	14.9
TATACOMM	1,340	CE	3,29,600	1044%	63.7
BEL	232	CE	3,80,000	900%	12.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEL	240	PE	2,31,800	6000%	13.1
NTPC	157	PE	3,13,500	2650%	5.4
BEL	235	PE	3,11,600	1950%	10.4
BIOCON	355	PE	1,19,600	1633%	11.4
IDFC	57	PE	1,40,000	1300%	0.7
BEL	225	PE	9,95,600	870%	5.9
IDFC	40	PE	1,40,000	600%	0.1
COALINDIA	210	PE	1,17,600	600%	21.6
BEL	230	PE	10,48,800	590%	8.0
BANKBARODA	122	PE	2,80,800	500%	6.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	520	CE	18,778	14.9
BEL	230	CE	16,457	13.8
HDFCBANK	1,600	CE	16,157	20.1
TATAPOWER	300	CE	16,003	6.6
RELIANCE	2,700	CE	13,835	29.7
BEL	240	CE	12,846	9.1
RELIANCE	2,600	CE	12,501	65.2
NTPC	160	CE	11,697	1.5
AXISBANK	800	CE	11,693	19.5
ICICIBANK	750	CE	11,618	21.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	6,950	75.7
HDFCBANK	1,500	PE	6,672	34.4
RELIANCE	2,580	PE	5,832	65.2
RELIANCE	2,500	PE	5,262	35.5
TATAPOWER	280	PE	5,251	13.7
WIPRO	580	PE	5,036	16.9
TCS	3,700	PE	4,883	98.7
HDFC	2,500	PE	4,737	84.9
ADANIANT	2,100	PE	4,709	96.5
HDFCBANK	1,520	PE	4,600	43.8

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- 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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