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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	13,388	1,22,30,775	48,63,400	32.6	1.57	12850
PREVIOUS	13,312	1,25,31,525	60,07,450	53.6	1.55	
% CHANGE	0.57%	-2.40%	-19.04%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained in the second half.
- Nifty added 97 points to close at 13355.
- OI concentration seen in 13000CE and 12000PE.
- Addition witnessed in 13500CE and in 13300PE.
- PCR OI stands at 1.57 compared to 1.55 in the previous trading session.
- Nifty to trade with a support of 12850.

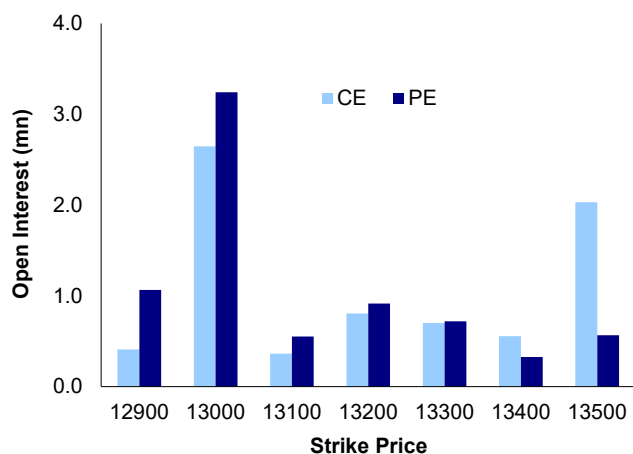
NIFTY LEVELS

12615	12850	13028	13190	13339	13460
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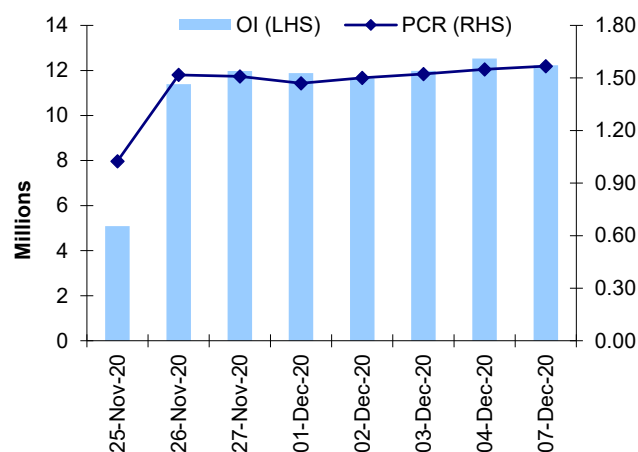
Stocks

- **Sector:-** FMCG stocks traded positive.
- Market wide-open interest is 471,224Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GLENMARK	25.9%	68,27,550	5.7%
TATACHEM	24.9%	76,30,000	3.7%
POWERGRID	20.2%	1,85,76,000	-0.4%
SBILIFE	17.1%	67,04,250	-1.3%
CHOLAFIN	16.2%	53,17,500	-1.4%
IBULHSGFIN	14.8%	2,21,09,200	4.7%
MFSL	13.4%	55,43,200	1.7%
CONCOR	13.3%	87,71,556	-0.6%
RBLBANK	10.4%	1,82,61,800	2.4%
BATAINDIA	8.2%	11,36,300	0.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANBK	-16.5%	3,61,38,400	5.6%
SBIN	-7.4%	8,33,58,000	2.3%
L&TFH	-6.9%	2,69,80,200	3.3%
PETRONET	-6.4%	1,21,32,000	1.9%
PAGEIND	-6.0%	73,830	0.4%
HDFCLIFE	-5.6%	1,80,60,900	1.0%
INDIGO	-5.4%	28,20,500	-0.3%
SUNPHARMA	-5.2%	3,68,87,200	2.3%
ONGC	-5.2%	3,84,30,700	1.9%
HINDUNILVR	-4.9%	65,14,200	3.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	7,60,53,084	2,03,316	270
ICICIBANK	3,77,78,332	1,92,673	510
HDFCBANK	1,21,58,159	1,66,339	1,372
RELIANCE	84,18,767	1,64,639	1,958
TATACHEM	3,12,64,646	1,60,848	509
AXISBANK	2,46,58,169	1,52,427	619
SUNPHARMA	2,12,32,768	1,23,638	582
DRREDDY	24,05,904	1,20,701	5,029
HDFC	49,10,736	1,12,053	2,304

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	1,800	CE	18.4	1,669	5,18,500
RELIANCE	2,000	CE	56.8	1,964	55,40,860
ONGC	100	CE	1.9	92	54,97,800
IBULHSGFIN	220	CE	11.7	204	31,71,300
ONGC	90	CE	5.3	92	52,89,900
NTPC	100	CE	4.0	100	78,60,300
BPCL	400	CE	19.5	397	36,66,600
IBULHSGFIN	200	CE	19.4	204	29,88,400
SUNPHARMA	600	CE	14.3	583	49,60,200
ITC	200	CE	8.8	204	115,00,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	240	PE	2.4	270	53,61,000
SBIN	220	PE	1.0	270	47,07,000
MARUTI	7,000	PE	34.9	7,784	1,50,800
TATASTEEL	600	PE	19.0	618	19,46,500
SBIN	250	PE	4.1	270	44,10,000
RELIANCE	1,800	PE	16.8	1,964	17,66,490
RELIANCE	1,900	PE	42.4	1,964	16,73,065
TCS	2,700	PE	49.8	2,749	3,09,900
SBIN	230	PE	1.4	270	37,23,000
ITC	200	PE	4.5	204	40,16,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ONGC	98	CE	4,00,400	5100%	2.4
NAUKRI	4,800	CE	1,02,250	2306%	41.6
GLENMARK	580	CE	1,05,800	2200%	12.1
ONGC	99	CE	1,69,400	2100%	2.1
NMDC	125	CE	8,10,700	1917%	0.9
GLENMARK	560	CE	1,33,400	955%	17.5
BHEL	44	CE	5,04,000	700%	0.3
ITC	217	CE	2,30,400	700%	2.3
ADANI PORTS	475	CE	2,30,000	513%	19.5
COALINDIA	147	CE	1,51,700	486%	1.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACHEM	500	PE	5,48,000	6750%	21.5
ITC	202	PE	1,56,800	4800%	5.7
BANDHANBNK	400	PE	2,95,200	2633%	15.3
INDUSINDBK	940	PE	6,66,400	2424%	56.1
LUPIN	960	PE	1,53,850	1710%	33.2
M&MFIN	180	PE	1,06,764	1450%	11.0
SUNPHARMA	580	PE	3,50,000	1371%	19.8
M&MFIN	175	PE	1,41,204	1267%	8.4
BANKBARODA	62	PE	1,06,600	1200%	4.6
VEDL	140	PE	2,35,600	850%	11.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SUNPHARMA	600	CE	11,699	14.3
ITC	200	CE	11,349	8.8
ICICIBANK	520	CE	9,096	16.3
DRREDDY	5,000	CE	8,827	243.7
SBIN	270	CE	8,794	11.6
HDFC	2,300	CE	8,745	74.4
ITC	210	CE	8,222	4.4
RELIANCE	2,000	CE	8,068	56.8
AXISBANK	620	CE	7,042	27.7
SUNPHARMA	580	CE	7,040	23.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	600	PE	6,091	19.0
ICICIBANK	500	PE	3,736	14.4
SBIN	260	PE	3,730	7.1
SBIN	250	PE	3,234	4.1
RELIANCE	1,900	PE	3,127	42.4
HDFCBANK	1,300	PE	3,093	13.2
ICICIBANK	490	PE	3,070	10.3
HDFCBANK	1,360	PE	2,854	31.5
HDFC	2,200	PE	2,668	28.7
ICICIBANK	470	PE	2,667	5.2

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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