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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	15,834	92,93,600	60,18,200	21.8	1.33	15555
PREVIOUS	15,712	94,02,300	65,78,350	19.95	1.28	
% CHANGE	0.78%	-1.16%	-8.52%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and continued to rise through the day.
- Nifty added 119 points to close at 15812.
- OI concentration seen in 16000CE and 15500PE
- Addition witnessed in 15800PE and Reduction in 15700CE.
- PCR OI stands at 1.33 compared to 1.28 in the previous trading session.
- Nifty to trade with a support of 15555.

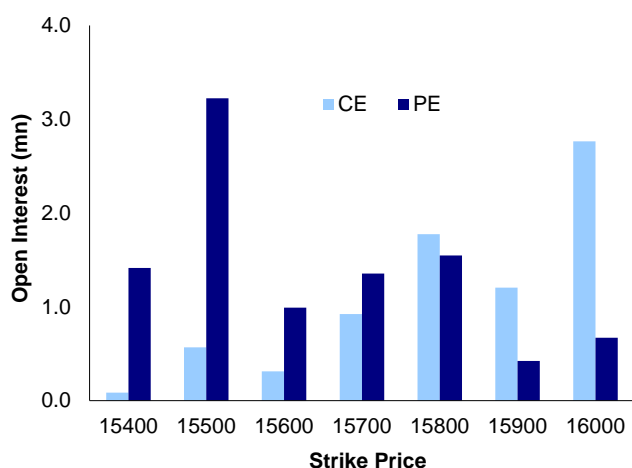
NIFTY LEVELS

15290 15449 15555 15669 15794 15902

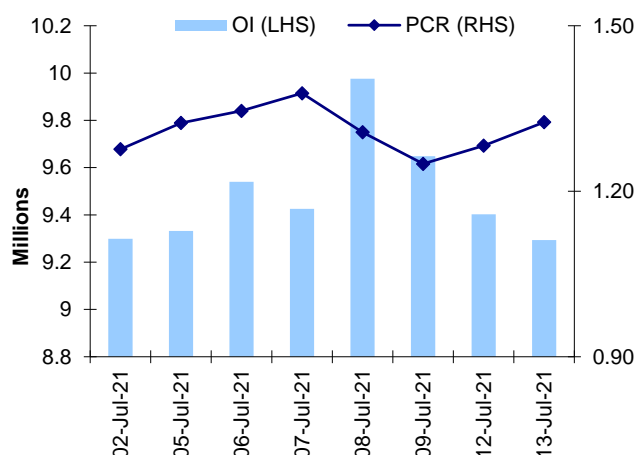
Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide-open interest is 774,036Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABFRL	31.6%	77,79,200	7.6%
COROMANDEL	16.9%	9,27,500	-0.7%
RAMCOCEM	10.3%	18,70,850	0.6%
APLLTD	8.9%	15,34,500	-1.1%
LTTS	7.7%	5,10,400	-3.0%
TRENT	7.0%	11,58,550	3.1%
NTPC	6.1%	4,88,83,200	1.7%
ICICIGI	5.0%	10,05,550	-2.6%
TORNTPHARM	5.0%	8,20,250	0.1%
SUNPHARMA	4.9%	4,02,38,800	2.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IRCTC	-15.7%	17,24,775	0.5%
TVSMOTOR	-8.7%	60,27,000	1.6%
MGL	-6.8%	20,23,200	0.5%
GRANULES	-6.1%	1,51,65,200	-1.1%
NMDC	-5.6%	8,74,81,900	3.7%
MPHASIS	-5.3%	6,96,475	-1.1%
HDFCLIFE	-5.2%	2,07,61,400	1.5%
RECLTD	-5.2%	2,28,42,000	1.0%
ASHOKLEY	-5.1%	3,80,92,500	0.9%
MOTHERSUMI	-5.0%	2,95,05,000	2.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	90,89,071	1,35,786	1,502
ICICIBANK	1,98,25,411	1,31,158	665
TATASTEEL	79,15,528	97,608	1,229
HDFC	37,16,936	94,028	2,545
TATAMOTORS	2,57,36,308	79,806	311
AXISBANK	98,10,976	75,282	771
RELIANCE	30,99,956	65,010	2,100
IBREALEST	4,46,22,411	61,735	136
ADANIENT	41,57,955	58,556	1,418

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	2.3	120	241,22,400
ONGC	125	CE	1.5	121	213,44,400
HINDALCO	390	CE	10.9	394	78,36,750
M&M	800	CE	8.5	773	31,33,900
TCS	3,300	CE	18.8	3,195	23,95,800
TCS	3,400	CE	8.2	3,195	23,92,200
HINDALCO	400	CE	6.7	394	67,59,600
HEROMOTOCO	3,000	CE	23.9	2,881	10,48,200
COALINDIA	150	CE	2.7	148	124,02,600
ONGC	120	CE	3.5	121	122,96,900

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	3,200	PE	52.1	3,195	13,35,300
ITC	200	PE	2.1	203	1,45,28,000
TCS	3,100	PE	17.2	3,195	7,69,800
TCS	3,000	PE	5.8	3,195	7,20,000
INDUSINDBK	1,000	PE	8.7	1,059	12,76,200
MARUTI	7,000	PE	29.0	7,464	1,46,800
HDFCBANK	1,500	PE	20.7	1,508	19,64,050
RELIANCE	2,000	PE	6.8	2,103	28,37,500
RELIANCE	2,100	PE	38.0	2,103	27,70,250
AXISBANK	750	PE	7.0	772	20,46,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ABFRL	235	CE	7,64,400	15.3	6.9
NTPC	124	CE	13,62,300	9.4	1.2
HINDPETRO	270	CE	2,72,700	7.4	8.2
ABFRL	240	CE	13,36,400	6.3	5.2
NTPC	126	CE	1,48,200	5.5	0.9
ABFRL	230	CE	21,63,200	4.9	9.0
NTPC	123	CE	10,31,700	3.4	1.4
ABFRL	260	CE	1,50,800	3.1	1.8
NTPC	122	CE	36,99,300	2.6	1.7
COALINDIA	172	CE	1,55,400	2.1	0.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ABFRL	225	PE	1,14,400	43.0	6.2
ABFRL	230	PE	2,26,200	28.0	8.5
NTPC	122	PE	1,31,100	10.5	3.6
ICICIBANK	660	PE	22,02,750	9.1	10.6
ICICIBANK	680	PE	2,53,000	8.7	22.5
BHARTIARTL	495	PE	1,98,057	7.2	1.6
NTPC	121	PE	3,13,500	5.9	2.9
SBILIFE	1,040	PE	2,58,000	4.4	10.0
SBILIFE	1,050	PE	1,55,250	4.3	15.2
ICICIBANK	670	PE	4,68,875	3.3	15.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ICICIBANK	660	CE	19,137	14.9
RELIANCE	2,100	CE	17,599	42.2
HDFCBANK	1,500	CE	14,724	29.2
HDFC	2,550	CE	11,560	43.2
ICICIBANK	670	CE	11,217	10.3
RELIANCE	2,200	CE	9,834	14.2
NTPC	120	CE	9,545	2.3
HDFC	2,500	CE	9,225	72.3
AXISBANK	770	CE	9,192	16.2
SBIN	430	CE	8,764	10.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ICICIBANK	650	PE	7,217	6.5
RELIANCE	2,000	PE	7,116	6.8
ICICIBANK	660	PE	5,792	10.6
RELIANCE	2,100	PE	5,603	38.0
ICICIBANK	640	PE	4,631	3.9
HDFC	2,500	PE	4,598	23.5
HDFCBANK	1,500	PE	4,459	20.7
HDFCBANK	1,480	PE	3,985	13.2
AXISBANK	760	PE	3,836	10.1
SBIN	430	PE	3,547	9.1

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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