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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	18,020	12,483,150	12,450,100	17.4	1.32	17650
PREVIOUS	18,106	12,600,000	6,664,300	35.5	1.35	
% CHANGE	-0.47%	-0.93%	86.82%	-	-	

OUTLOOK

Nifty

- Nifty managed to close above 18000. Deterrence in global cues has had no major impact even after a massive gap-down.
- Nifty lost 66 points to close at 18003.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17500PE and 18000CE.
- PCR OI stands at 1.32 compared to 1.35 in the previous trading session.
- Nifty to trade with a support of 17650.

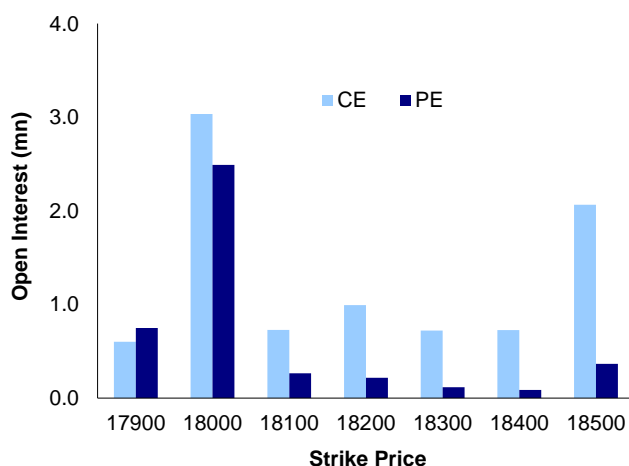
NIFTY LEVELS

17650 17780 17945 18080 18208 18380

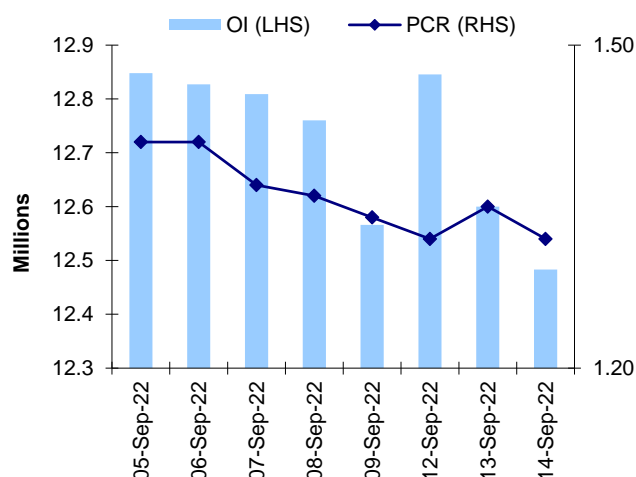
Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide open interest is 1,298,858 Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ACC	23%	5,508,000	7%
INFY	21%	43,181,700	-5%
BEL	20%	30,707,800	0%
LTTS	16%	999,000	-4%
HONAUT	15%	13,545	3%
TATACONSUM	13%	9,202,500	-1%
RBLBANK	12%	70,550,000	3%
COFORGE	10%	927,000	-4%
SBIN	10%	54,868,500	2%
HINDALCO	9%	28,645,525	1%
TCS	8%	12,658,500	-3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PVR	-10%	2,957,669	1%
IBULHSGFIN	-8%	43,708,000	2%
CUB	-8%	7,765,000	2%
BAJAJFINSV	-7%	9,331,500	1%
AMBUJACEM	-6%	67,759,200	8%
JUBLFOOD	-6%	10,511,250	2%
ESCORTS	-5%	1,742,950	1%
TRENT	-5%	4,368,125	-2%
ABFRL	-5%	9,750,000	1%
VEDL	-5%	37,058,950	10%
POLYCAB	-4%	901,200	0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AMBUJACEM	57,236,617	291,127	525
TCS	5,090,269	159,069	3,120
HDFCBANK	10,109,880	153,600	1,529
ICICIBANK	14,712,947	134,681	918
SBIN	21,632,641	122,829	572
ACC	4,456,168	119,143	2,743
RELIANCE	4,004,997	103,931	2,588
ADANIANT	2,740,337	98,018	3,572
HDFC	3,924,096	95,835	2,453

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	245	CE	1.8	233	13,729,800
HEROMOTOCO	3,000	CE	22.9	2,857	923,400
POWERGRID	235	CE	2.8	233	14,960,700
HEROMOTOCO	2,900	CE	52.3	2,857	877,200
NTPC	170	CE	4.9	173	24,817,800
BPCL	350	CE	2.9	338	3,934,800
COALINDIA	240	CE	3.3	233	9,055,200
ONGC	140	CE	1.9	134	11,511,500
COALINDIA	250	CE	1.3	233	7,303,800
M&M	1,340	CE	17.8	1,304	2,218,300

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	230	PE	4.6	233	3,645,600
SBIN	550	PE	5.3	572	5,527,500
NTPC	160	PE	0.6	173	6,566,400
DRREDDY	4,200	PE	71.5	4,235	144,000
ACC	2,300	PE	8.3	2,760	402,000
ITC	320	PE	0.9	336	5,891,200
SBIN	500	PE	1.1	572	3,625,500
TATAMOTORS	440	PE	8.8	451	4,552,875
TATAMOTORS	450	PE	13.3	451	4,480,200
SBIN	540	PE	3.6	572	3,481,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
OBEROIRLTY	1,180	CE	116,200	16500%	12.1
INDIACEM	265	CE	841,000	1350%	12.5
POWERGRID	247	CE	113,400	1300%	0.9
VEDL	305	CE	367,350	1147%	15.0
ABCAPITAL	135	CE	556,200	930%	0.5
VEDL	305	CE	2,032,050	667%	15.3
VEDL	310	CE	375,100	521%	13.3
CANBK	262	CE	226,800	500%	6.6
MCDOWELL-N	1,030	CE	101,250	479%	2.2
VEDL	295	CE	159,650	472%	20.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VEDL	310	PE	509,950	32800%	16.8
VEDL	285	PE	133,300	8500%	5.9
INDUSINDBK	1,190	PE	139,500	7650%	27.9
AXISBANK	900	PE	170,400	7000%	90.0
VEDL	295	PE	426,250	5400%	9.4
INDIACEM	255	PE	142,100	4800%	8.9
RBLBANK	137	PE	710,000	3450%	8.1
VEDL	290	PE	1,016,800	3024%	7.4
INDUSINDBK	1,180	PE	324,000	2150%	24.0
CANBK	255	PE	1,031,400	2022%	8.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
VEDL	300	CE	38,537	17.3
INFY	1,500	CE	37,093	25.9
ACC	2,700	CE	33,781	150.0
ACC	2,800	CE	33,767	103.8
RELIANCE	2,600	CE	30,962	56.4
TATASTEEL	110	CE	30,727	4.1
HDFCBANK	1,520	CE	26,480	32.9
VEDL	310	CE	24,003	13.2
RELIANCE	2,700	CE	22,526	21.5
KOTAKBANK	2,000	CE	21,681	37.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,480	PE	11,827	42.6
SBIN	550	PE	11,578	5.3
RELIANCE	2,600	PE	10,443	60.0
INFY	1,400	PE	9,942	14.5
HDFCBANK	1,500	PE	9,358	14.1
INFY	1,500	PE	9,066	53.3
ACC	2,600	PE	9,058	55.4
TCS	3,100	PE	8,722	62.3
SBIN	560	PE	8,653	8.3
RELIANCE	2,500	PE	7,469	22.6

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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