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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	13,764	1,03,35,900	65,47,400	14.75	1.33	13208
PREVIOUS	13,612	1,06,65,225	59,34,800	11.45	1.37	
% CHANGE	1.11%	-3.09%	10.32%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and gained in the second half.
- Nifty added 148 points to close at 13749.
- OI concentration seen in 14000CE and 13000PE
- Addition witnessed in 14000CE and 13700PE.
- PCR OI stands at 1.33 compared to 1.37 in the previous trading session.
- Nifty to trade with a support of 13208.

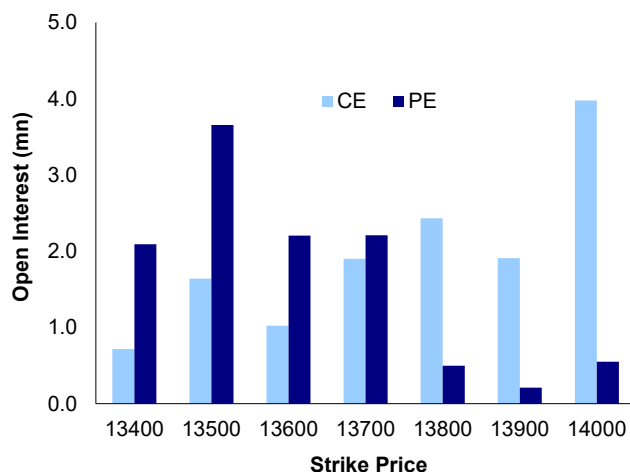
NIFTY LEVELS

13208	13364	13491	13558	13679	13841
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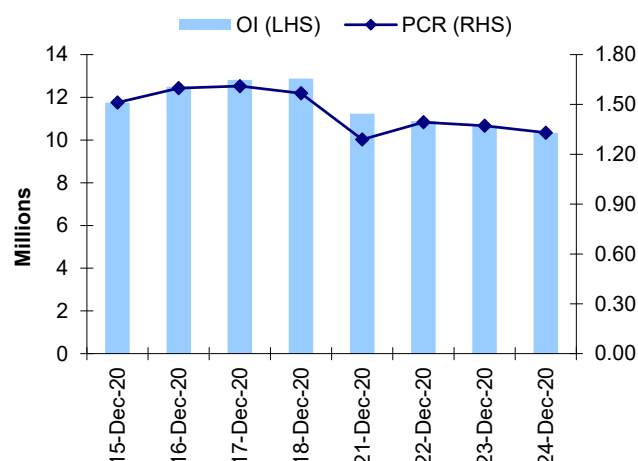
Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide-open interest is 436,100Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CADILAHC	29.5%	98,40,600	3.1%
SAIL	20.2%	10,44,43,000	2.0%
SUNTV	12.1%	1,15,96,500	-0.7%
BHARATFORG	11.7%	61,24,500	-2.2%
CUMMINSIND	9.9%	21,08,400	-1.7%
ICICIPRULI	9.3%	45,19,500	2.4%
IDEA	9.0%	98,37,80,000	-4.3%
BAJAJFINSV	8.4%	9,58,000	-0.2%
TATAPOWER	8.1%	10,11,82,500	0.5%
NTPC	7.9%	6,69,35,100	1.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
VEDL	-38.9%	8,88,83,200	8.2%
COFORGE	-8.3%	4,36,875	0.8%
BERGEPAIN	-7.3%	24,01,300	-0.4%
PIDILITIND	-6.6%	31,78,500	0.0%
MRF	-4.9%	50,180	0.0%
M&MFIN	-4.7%	1,32,66,676	-1.4%
PNB	-4.5%	17,63,18,000	-1.1%
BAJAJ-AUTO	-4.4%	17,08,500	2.0%
ESCORTS	-4.3%	34,88,100	-0.5%
BIOCON	-3.8%	1,03,73,000	-0.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	95,88,577	1,89,490	1,994
TATAMOTORS	7,38,31,319	1,29,637	176
BHARTIARTL	2,08,49,597	1,07,961	517
HDFCBANK	74,76,094	1,04,158	1,397
AXISBANK	1,54,88,083	94,228	610
ICICIBANK	1,75,76,807	90,082	514
SBIN	2,85,85,509	76,328	267
TATASTEEL	1,20,90,740	75,782	622
HDFC	27,23,426	66,483	2,455

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
IOC	100	CE	0.3	91	74,44,200
ONGC	100	CE	0.8	93	95,71,100
WIPRO	400	CE	1.4	383	53,95,200
SUNPHARMA	600	CE	6.7	592	50,66,600
AMBUJACEM	260	CE	1.7	247	36,57,000
TCS	3,000	CE	10.0	2,911	9,69,900
TATAMOTORS	200	CE	0.6	176	105,33,600
SBIN	300	CE	0.4	267	125,85,000
BPCL	400	CE	2.0	378	42,60,600
ACC	1,800	CE	2.8	1,618	4,94,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	2,500	PE	10.3	2,655	6,16,800
TATASTEEL	600	PE	4.4	623	21,70,900
SBIN	250	PE	0.9	267	49,08,000
TATAMOTORS	160	PE	0.8	176	39,72,900
WIPRO	370	PE	1.2	383	15,64,800
TATAMOTORS	170	PE	1.9	176	37,67,700
TCS	2,800	PE	5.1	2,911	3,08,400
TCS	2,900	PE	24.3	2,911	3,05,700
AMBUJACEM	240	PE	2.4	247	11,19,000
RELIANCE	2,000	PE	31.5	1,999	16,80,135

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VEDL	170	CE	43,89,600	385%	1.8
NTPC	101	CE	17,44,200	292%	1.4
VEDL	175	CE	19,90,200	282%	1.0
VEDL	165	CE	29,82,200	193%	3.2
ICICIPRULI	520	CE	2,35,500	171%	2.8
CIPLA	870	CE	1,79,400	165%	4.9
CIPLA	880	CE	1,56,000	161%	3.7
SUNTV	490	CE	1,38,000	149%	10.2
MOTHERSUMI	167	CE	2,17,000	138%	0.7
ADANIANT	490	CE	3,68,000	136%	5.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VEDL	160	PE	23,99,400	38600%	2.9
VEDL	170	PE	3,03,800	4800%	8.7
VEDL	155	PE	14,44,600	2489%	1.5
CADILAHC	500	PE	1,71,600	1850%	16.1
ADANIANT	470	PE	1,24,000	933%	10.1
SBILIFE	880	PE	1,59,000	783%	13.9
CIPLA	830	PE	1,15,700	709%	13.1
SUNPHARMA	590	PE	2,00,200	276%	7.7
ADANIAPORTS	465	PE	2,87,500	229%	3.7
APOLLOTYRE	110	PE	1,10,000	175%	0.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	44,185	31.3
RELIANCE	2,050	CE	19,151	15.3
RELIANCE	2,100	CE	13,196	6.8
BHARTIARTL	520	CE	12,099	8.3
HDFCBANK	1,400	CE	11,519	16.0
HINDUNILVR	2,400	CE	11,360	30.4
RELIANCE	1,950	CE	10,715	61.3
HDFC	2,450	CE	9,072	35.2
SBIN	270	CE	8,841	3.5
AXISBANK	610	CE	8,763	11.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,950	PE	11,795	12.5
RELIANCE	1,900	PE	10,533	4.8
RELIANCE	2,000	PE	5,075	31.5
ICICIBANK	500	PE	4,803	2.7
AXISBANK	600	PE	4,633	5.7
RELIANCE	1,850	PE	4,623	2.1
SBIN	260	PE	4,301	2.1
HDFCBANK	1,380	PE	4,154	7.8
INFY	1,200	PE	4,115	4.1
HDFC	2,400	PE	4,097	12.5

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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