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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	14,541	1,09,79,550	84,82,550	37.15	1.41	14092
PREVIOUS	14,343	1,12,02,900	1,04,70,450	33.25	1.40	
% CHANGE	1.38%	-1.99%	-18.99%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note but gained significantly in the second half.
- Nifty added 194 points to close at 14504.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14900CE and 14000PE.
- PCR OI stands at 1.41 compared to 1.40 in the previous trading session.
- Nifty to trade with a support of 14092.

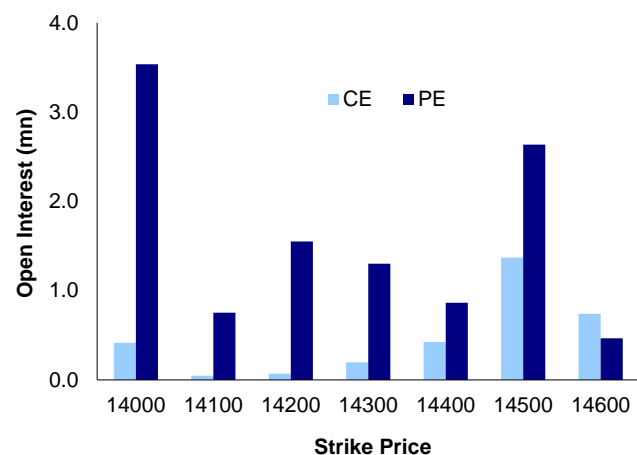
NIFTY LEVELS

14092 14222 14440 14565 14755 14928

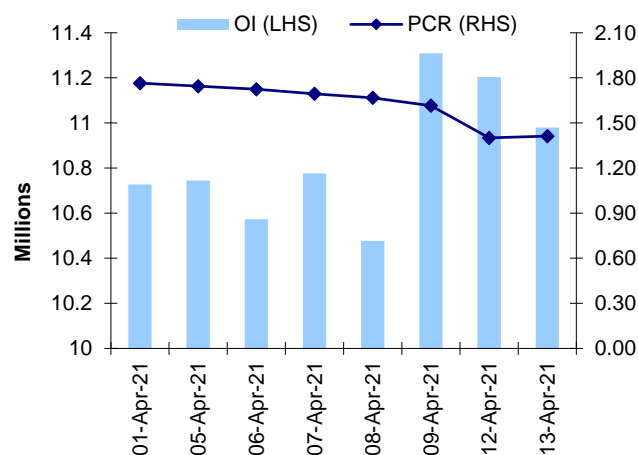
Stocks

- **Sector:** - Auto sectors traded positive.
- Market wide-open interest is 611,018Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFIZER	80.4%	1,57,375	6.4%
LALPATHLAB	17.5%	4,37,250	-11.6%
VOLTAS	10.8%	46,23,000	0.8%
PIDILITIND	9.6%	19,74,500	-2.7%
AUBANK	7.9%	26,07,500	0.4%
ADANIPTS	7.2%	6,89,55,000	-1.8%
GLENMARK	7.0%	95,33,500	2.7%
DLF	6.6%	3,21,25,500	3.7%
DEEPAKNTN	6.1%	11,18,500	0.3%
JSWSTEEL	5.3%	3,71,81,700	4.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHOLAFIN	-10.4%	55,15,000	4.2%
APOLLOTYRE	-10.2%	1,07,50,000	5.9%
POWERGRID	-7.3%	1,89,60,000	3.8%
GUJGASLTD	-6.9%	8,72,500	-1.7%
FEDERALBNK	-6.3%	6,45,70,000	8.1%
CUMMINSIND	-6.2%	14,73,600	2.6%
GODREJPROP	-6.0%	15,73,000	2.7%
M&M	-5.0%	93,45,000	8.0%
COFORGE	-4.9%	6,50,250	-7.3%
MARUTI	-4.8%	25,26,100	4.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	11,68,74,853	3,42,567	303
TCS	86,54,596	2,69,689	3,104
DRREDDY	39,37,234	1,92,194	4,777
TATASTEEL	2,04,28,502	1,77,333	879
RELIANCE	89,58,261	1,73,019	1,932
SBIN	4,97,73,360	1,67,439	341
JSWSTEEL	2,60,91,257	1,61,156	630
ICICIBANK	2,54,45,897	1,41,087	561
ADANIEN	1,21,37,329	1,32,516	1,106

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	3,300	CE	20.1	3,110	16,25,400
TCS	3,400	CE	12.1	3,110	14,99,400
WIPRO	500	CE	1.5	421	58,01,600
LUPIN	1,100	CE	12.5	1,040	12,55,450
INFY	1,500	CE	16.1	1,402	48,16,200
TATAPOWER	110	CE	0.8	96	186,57,000
ITC	220	CE	2.0	210	162,59,200
DRREDDY	5,000	CE	125.2	4,796	4,66,250
COALINDIA	135	CE	1.1	128	57,91,800
SBIN	400	CE	1.2	342	118,20,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INFY	1,300	PE	9.8	1,402	27,21,600
WIPRO	400	PE	6.2	421	19,55,200
TCS	3,000	PE	32.2	3,110	4,75,500
TATAMOTORS	290	PE	8.0	304	45,65,700
SBIN	300	PE	1.9	342	48,03,000
MARUTI	6,500	PE	57.6	6,848	1,21,300
RELIANCE	1,900	PE	32.4	1,941	14,06,500
ITC	200	PE	1.7	210	54,81,600
TATASTEEL	800	PE	6.9	882	20,40,000
TCS	3,100	PE	68.2	3,110	3,86,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAPOWER	94	CE	1,21,500	800%	4.9
NTPC	101	CE	2,73,600	700%	2.6
TCS	3,150	CE	2,14,200	370%	55.0
JSWSTEEL	690	CE	1,91,700	318%	10.4
JSWSTEEL	710	CE	3,64,500	286%	7.3
BHEL	46	CE	12,81,000	281%	2.5
TATAPOWER	93	CE	2,02,500	275%	5.4
TCS	3,200	CE	9,65,100	253%	38.5
TCS	3,250	CE	3,90,900	246%	27.2
ITC	252	CE	3,52,000	244%	0.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAMOTORS	225	PE	1,25,400	633%	0.7
BHEL	38	PE	10,50,000	525%	0.3
GUJGASLTD	500	PE	2,40,000	500%	12.2
CANBK	132	PE	1,13,400	425%	3.7
JSWSTEEL	610	PE	13,33,800	345%	18.7
SBIN	240	PE	2,01,000	319%	0.4
TATAPOWER	92	PE	2,16,000	300%	2.3
JSWSTEEL	615	PE	1,45,800	218%	20.7
BANKBARODA	67	PE	3,74,400	191%	2.5
FEDERALBNK	71	PE	3,30,000	175%	1.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,300	CE	19,545	20.1
TCS	3,200	CE	19,433	38.5
INFY	1,500	CE	15,079	16.1
TCS	3,400	CE	14,139	12.1
INFY	1,400	CE	13,544	45.7
DRREDDY	5,000	CE	12,076	125.2
RELIANCE	2,000	CE	9,283	27.4
INFY	1,440	CE	8,855	30.0
TCS	3,500	CE	8,812	7.4
TATAMOTORS	300	CE	8,688	15.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,000	PE	12,018	32.2
TCS	3,100	PE	9,018	68.2
RELIANCE	1,900	PE	7,579	32.4
TCS	2,900	PE	5,459	14.8
INFY	1,400	PE	5,303	43.0
SBIN	330	PE	5,170	6.5
INFY	1,300	PE	5,113	9.8
SBIN	300	PE	4,389	1.9
RELIANCE	1,800	PE	4,373	10.4
BAJFINANCE	4,500	PE	4,071	83.6

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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