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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	11,488	28,166,700	3,127,350	17.55	1.59	10318
PREVIOUS	11,468	27,559,425	4,503,050	17.65	1.55	
% CHANGE	0.17%	2.20%	-30.55%	-	-	

OUTLOOK

Nifty

- Nifty continued its uptrend as it closed above 11450 levels.
- Nifty added 20 points to close at 11470.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11900CE and in 11400PE.
- PCR OI stands at 1.59 compared to 1.55 in the previous trading session.
- Nifty to trade with a support of 11120.

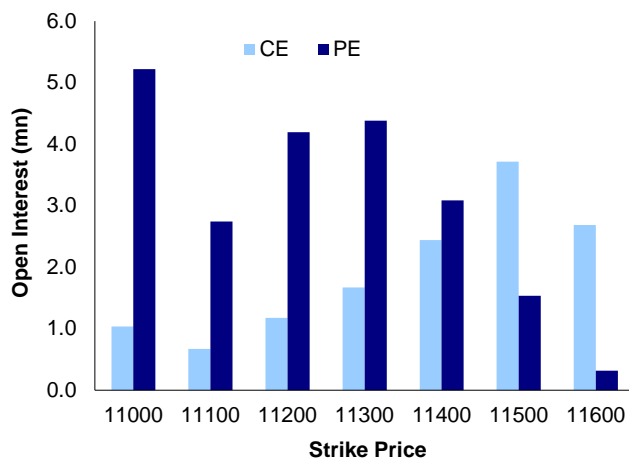
NIFTY LEVELS

11130 11218 11308 11406 11504 11603

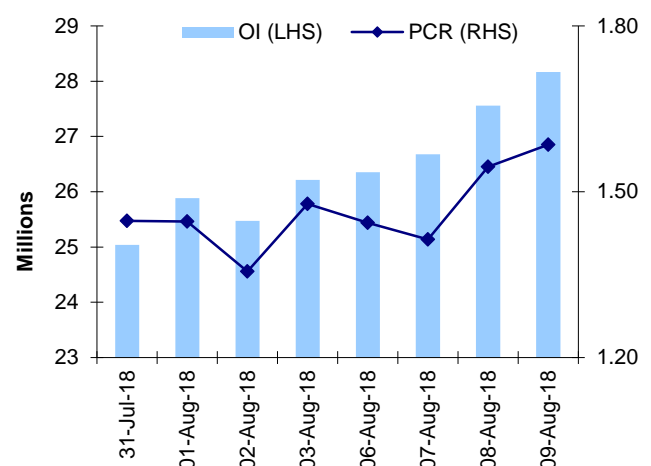
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 381,383Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUMMINSIND	50.2%	1,096,900	-4.0%
PCJEWELLER	21.0%	11,484,000	10.1%
INDIANB	16.3%	5,036,000	0.9%
ENGINEERSIN	15.5%	8,253,000	-4.2%
ACC	14.2%	1,915,200	2.2%
BALKRISIND	12.5%	1,115,200	0.3%
STAR	11.3%	5,440,000	2.2%
KPIT	10.9%	5,697,000	-2.9%
AXISBANK	7.4%	45,379,200	4.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JETAIRWAYS	-8.9%	5,580,000	2.6%
TORNTPHARM	-8.0%	506,000	-1.1%
NIITTECH	-7.7%	976,500	-2.1%
CIPLA	-7.4%	9,759,000	-2.1%
KSCL	-6.4%	1,401,000	4.8%
SRF	-6.4%	891,000	2.4%
SAIL	-5.8%	75,852,000	1.6%
PNB	-5.8%	121,517,000	3.7%
UNIONBANK	-5.6%	32,076,000	4.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	76,423,347	255,811	333
SBIN	46,464,355	146,943	317
AXISBANK	18,227,195	111,727	621
RELIANCE	6,846,928	83,629	1,218
LUPIN	9,891,077	81,902	823
CIPLA	9,996,909	63,689	619
MARUTI	651,728	59,496	9,146
RCOM	292,872,833	58,031	20
HDFCBANK	2,236,102	47,271	2,119

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	10,000	CE	20.4	9,109	369,075
MARUTI	9,500	CE	63.8	9,109	329,175
BHEL	80	CE	1.0	75	4,905,000
BAJAJ-AUTO	2,800	CE	25.2	2,673	460,750
BAJAJ-AUTO	2,900	CE	12.2	2,673	364,750
BHEL	90	CE	0.2	75	3,660,000
BPCL	400	CE	10.1	391	734,400
MARUTI	9,600	CE	48.3	9,109	226,800
TCS	2,000	CE	23.3	1,973	977,000
BAJAJ-AUTO	3,000	CE	7.0	2,673	323,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ICICIBANK	290	PE	1.3	332	9,911,000
RELIANCE	1,100	PE	2.9	1,221	3,425,000
BHEL	75	PE	2.7	75	2,265,000
ACC	1,400	PE	4.5	1,580	104,800
BPCL	380	PE	8.8	391	412,200
ICICIBANK	300	PE	2.2	332	6,138,000
RELIANCE	1,120	PE	3.7	1,221	2,180,000
BHEL	70	PE	1.0	75	1,665,000
AXISBANK	580	PE	7.2	622	2,064,000
BPCL	370	PE	5.8	391	352,800

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NATIONALUM	85	CE	200,000	2400%	0.4
ICICIBANK	390	CE	297,000	535%	0.8
RELIANCE	1,340	CE	1,259,000	508%	1.9
SBIN	355	CE	276,000	411%	2.3
JPASSOCIAT	12	CE	170,000	400%	2.3
ICICIBANK	360	CE	2,131,250	378%	2.7
NMDC	107	CE	276,000	318%	3.6
RCOM	32	CE	1,624,000	314%	0.3
ICICIBANK	400	CE	907,500	302%	0.6
RCOM	42	CE	224,000	300%	0.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ICICIBANK	330	PE	2,356,750	3795%	9.6
BAJFINANCE	3,000	PE	102,000	2167%	182.2
ICICIBANK	340	PE	745,250	942%	15.4
AXISBANK	610	PE	367,200	629%	15.3
AXISBANK	620	PE	258,000	497%	19.5
NATIONALUM	72	PE	184,000	475%	3.7
RCOM	22	PE	140,000	400%	3.6
CGPOWER	45	PE	168,000	367%	3.0
RCOM	20	PE	3,164,000	352%	2.1
HINDALCO	225	PE	402,500	342%	7.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ICICIBANK	340	CE	12,827	7.4
ICICIBANK	350	CE	9,403	4.4
ICICIBANK	330	CE	7,406	11.5
AXISBANK	620	CE	6,538	21.2
RELIANCE	1,240	CE	6,405	18.6
ICICIBANK	360	CE	6,292	2.7
MARUTI	9,500	CE	5,960	63.8
SBIN	320	CE	5,125	11.1
RELIANCE	1,260	CE	5,033	12.3
LUPIN	860	CE	4,761	11.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ICICIBANK	320	PE	7,876	5.7
ICICIBANK	330	PE	6,552	9.6
ICICIBANK	300	PE	5,986	2.2
ICICIBANK	310	PE	5,750	3.4
ICICIBANK	290	PE	4,323	1.3
RELIANCE	1,200	PE	4,120	18.0
RELIANCE	1,180	PE	3,950	12.0
LUPIN	800	PE	3,540	15.9
AXISBANK	580	PE	3,459	7.2
MARUTI	9,000	PE	3,185	131.2

RATING SCALE

- 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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