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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	11,278	10,327,575	8,304,900	6.8	0.59	11141
PREVIOUS	11,334	11,925,525	7,647,650	2.8	0.70	
% CHANGE	-0.49%	-13.40%	8.59%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but failed to maintain its highs and stooped below 11300.
- Nifty lost 59 points to close at 11271.
- OI concentration is seen at 11400CE and 11300PE.
- Activity witnessed in 11300 strike.
- PCR OI stands at 0.59 compared to 0.70 in the previous trading session.
- Nifty to trade with a support of 11150.

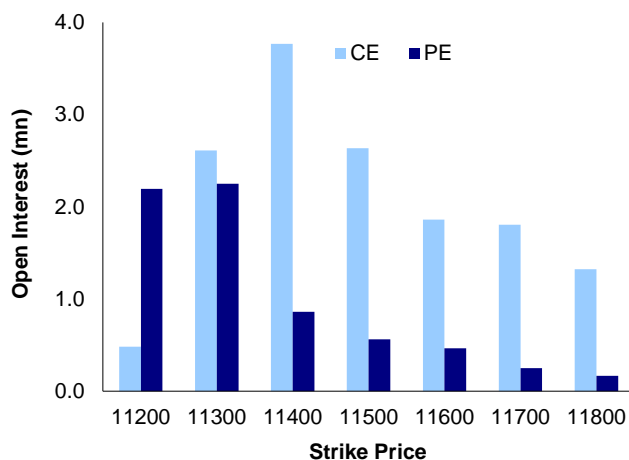
NIFTY LEVELS

11089 11141 11270 11387 11469 11585

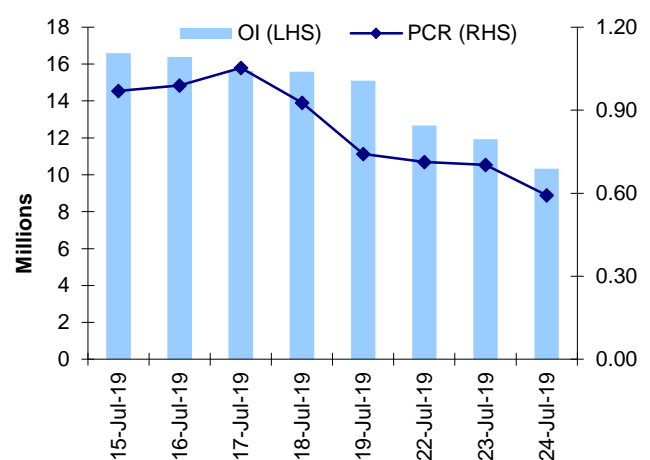
Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is seen at 348,955Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIL			

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMARAJABAT	-73.4%	179,900	0.9%
GRASIM	-64.8%	2,070,750	-0.6%
IBULHSGFIN	-64.6%	2,728,000	-4.5%
COLPAL	-64.1%	388,500	-0.9%
TATAPOWER	-63.2%	12,546,000	-3.6%
ASHOKLEY	-62.5%	16,110,000	-3.3%
MCDOWELL-N	-61.8%	1,975,000	-1.8%
MARUTI	-61.2%	663,825	-1.8%
TATAGLOBAL	-61.2%	1,317,600	-0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ASIANPAINT	7,400,250	107,568	1,483
HDFCBANK	4,340,935	98,809	2,281
YESBANK	104,007,122	94,343	89
RELIANCE	6,943,982	87,573	1,259
LT	5,434,450	75,646	1,387
ZEEL	20,283,703	75,570	380
SBIN	20,823,143	70,935	340
HDFC	3,133,303	68,153	2,184
ICICIBANK	16,505,930	67,156	409

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	1,600	CE	1.7	1,568	191,200
RELIANCE	1,300	CE	0.7	1,262	2,773,500
MARUTI	6,000	CE	3.6	5,776	187,125
TATAMOTORS	180	CE	0.1	151	4,113,000
ASIANPAINT	1,500	CE	6.5	1,482	359,400
ACC	1,640	CE	0.5	1,568	149,600
TATASTEEL	500	CE	0.1	446	1,601,049
LUPIN	800	CE	0.1	738	242,900
TATAMOTORS	170	CE	0.1	151	3,072,000
TCS	2,200	CE	0.4	2,099	568,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	1,400	PE	0.7	1,482	276,600
ASIANPAINT	1,440	PE	2.0	1,482	233,400
WIPRO	260	PE	0.4	265	1,308,800
ASIANPAINT	1,460	PE	5.5	1,482	220,200
TCS	2,000	PE	0.1	2,099	373,500
ZEEL	300	PE	0.1	379	536,900
MARUTI	5,700	PE	21.0	5,776	77,100
KOTAKBANK	1,460	PE	2.2	1,497	324,000
ASIANPAINT	1,420	PE	0.9	1,482	169,800
RELIANCE	1,240	PE	2.5	1,262	1,043,500

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ASIANPAINT	1,540	CE	147,600	24500%	1.1
ASIANPAINT	1,520	CE	178,200	14750%	2.5
SBIN	335	CE	327,000	5350%	5.9
INDUSINDBK	1,380	CE	148,000	5186%	4.7
CANBK	250	CE	390,000	3800%	3.2
PFC	112	CE	161,200	2500%	0.6
SAIL	44	CE	240,000	1900%	0.3
CANBK	255	CE	198,000	1880%	1.7
AXISBANK	710	CE	223,200	1760%	5.8
ADANIPTS	390	CE	375,000	1567%	1.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&MFIN	300	PE	102,500	8100%	2.6
ONGC	122	PE	262,500	6900%	0.8
NTPC	117	PE	206,400	2050%	1.0
ASIANPAINT	1,460	PE	220,200	1939%	5.5
IDFCFIRSTB	33	PE	192,000	1500%	0.1
ASHOKLEY	65	PE	144,000	1100%	0.1
ASHOKLEY	67	PE	114,000	850%	0.1
ASIANPAINT	1,440	PE	233,400	548%	2.0
ICICIBANK	395	PE	115,500	320%	0.4
CANBK	240	PE	196,000	277%	1.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,280	CE	14,267	1.7
SBIN	345	CE	13,975	0.7
SBIN	350	CE	12,439	0.2
HDFCBANK	2,300	CE	11,665	4.9
YESBANK	95	CE	11,433	0.3
RELIANCE	1,300	CE	11,040	0.7
RELIANCE	1,260	CE	9,782	7.6
HDFCBANK	2,280	CE	9,365	11.4
LT	1,420	CE	9,348	1.5
YESBANK	100	CE	8,512	0.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	PE	14,415	6.8
SBIN	340	PE	9,816	2.3
RELIANCE	1,240	PE	9,796	2.5
MARUTI	5,700	PE	7,044	21.0
HDFCBANK	2,240	PE	6,583	2.5
LT	1,380	PE	6,276	5.6
SBIN	335	PE	6,074	1.0
MARUTI	5,800	PE	6,063	49.4
HDFCBANK	2,260	PE	5,861	5.7
TCS	2,080	PE	5,523	4.5

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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