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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	11,862	12,933,975	7,464,400	1.25	0.78	11500
PREVIOUS	11,941	14,640,600	8,020,900	12.75	0.95	
% CHANGE	-0.66%	-11.66%	-6.94%	-	-	

OUTLOOK

Nifty

- Nifty stooped lower in the second half to close below 11900 levels.
- Nifty lost 67 points to close at 11861.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 12000CE and Reduction in 11900PE.
- PCR OI stands at 0.78 compared to 0.95 in the previous trading session.
- Nifty to trade with a support of 11500.

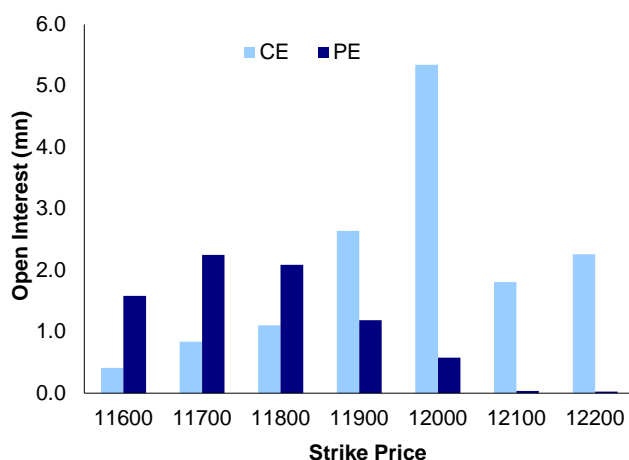
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

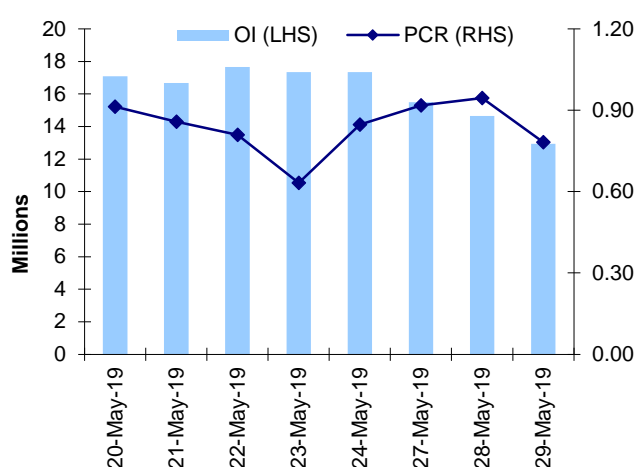
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 376,013Cr.

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 (%)
MFSL	-75.0%	322,800	2.7%
WOCKPHARMA	-71.0%	409,500	-1.9%
CENTURYTEX	-68.2%	403,200	-0.6%
RAMCOCEM	-67.8%	254,400	0.1%
GSFC	-67.5%	1,372,400	2.1%
JSWSTEEL	-66.7%	7,492,500	-4.2%
MGL	-66.5%	158,400	0.8%
ALBK	-66.4%	3,120,000	-2.5%
JUBLFOOD	-64.6%	512,500	-1.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SUNPHARMA	28,086,149	117,262	424
SBIN	28,370,210	99,477	349
ICICIBANK	22,132,254	94,238	423
RELIANCE	7,112,830	93,967	1,313
YESBANK	49,000,782	75,080	152
TCS	3,281,320	69,218	2,108
HDFC	3,085,215	66,362	2,147
MARUTI	768,022	53,275	6,891
LT	3,070,738	48,043	1,552

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	3,100	CE	2.0	2,936	229,250
SBIN	360	CE	0.4	349	7,284,000
WIPRO	300	CE	0.1	286	2,998,400
TATAMOTORS	200	CE	0.1	176	3,888,000
YESBANK	200	CE	0.1	152	5,475,750
BANKBARODA	140	CE	0.3	137	3,516,000
TATAMOTORS	190	CE	0.1	176	2,944,000
ICICIBANK	420	CE	4.8	424	4,329,875
TATAMOTORS	220	CE	0.1	176	2,876,000
BHEL	75	CE	0.1	71	4,125,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	270	PE	0.1	288	2,719,200
TATAMOTORS	180	PE	3.8	176	2,246,000
BAJAJ-AUTO	2,800	PE	0.2	2,936	89,750
LT	1,500	PE	0.5	1,553	257,625
BANKBARODA	135	PE	0.6	137	1,676,000
BANKBARODA	130	PE	0.2	137	1,624,000
EICHERMOT	20,000	PE	35.5	20,473	8,675
HEROMOTOCO	2,400	PE	0.1	2,728	53,000
SBIN	340	PE	0.5	349	2,373,000
ITC	290	PE	2.6	288	1,528,800

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HAVELLS	730	CE	158,000	3850%	7.1
PNB	82	CE	2,009,000	797%	0.7
PFC	127	CE	533,200	473%	0.2
BANKBARODA	137	CE	644,000	403%	0.7
SBIN	355	CE	4,002,000	335%	0.8
JSWSTEEL	285	CE	298,500	298%	1.4
HAVELLS	740	CE	263,000	158%	2.4
L&TFH	152	CE	103,500	156%	0.1
ONGC	172	CE	131,250	133%	1.3
POWERGRID	192	CE	284,000	129%	1.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PFC	117	PE	458,800	517%	0.3
PFC	122	PE	136,400	450%	2.2
PFC	125	PE	130,200	425%	4.4
HAVELLS	710	PE	126,000	306%	1.9
GAIL	350	PE	245,364	300%	1.1
HAVELLS	730	PE	103,000	243%	6.8
HAVELLS	700	PE	332,000	170%	1.1
HAVELLS	720	PE	264,000	164%	3.3
NMDC	105	PE	282,000	161%	2.9
AUROPHARMA	670	PE	121,000	102%	2.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,340	CE	18,328	2.1
SBIN	360	CE	13,102	0.4
RELIANCE	1,360	CE	11,326	1.0
SUNPHARMA	420	CE	11,325	5.7
RELIANCE	1,320	CE	10,031	6.7
YESBANK	160	CE	8,692	0.3
SBIN	355	CE	8,543	0.8
SUNPHARMA	430	CE	8,391	2.0
MARUTI	7,000	CE	8,042	15.8
TCS	2,100	CE	7,159	16.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	PE	14,629	4.6
RELIANCE	1,320	PE	10,664	12.6
MARUTI	6,800	PE	7,661	23.8
SUNPHARMA	400	PE	7,439	0.8
SBIN	350	PE	7,104	3.2
SUNPHARMA	410	PE	6,728	1.4
RELIANCE	1,280	PE	5,701	1.4
TATASTEEL	500	PE	5,501	8.5
MARUTI	6,900	PE	5,440	59.9
TATASTEEL	490	PE	5,402	3.0

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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