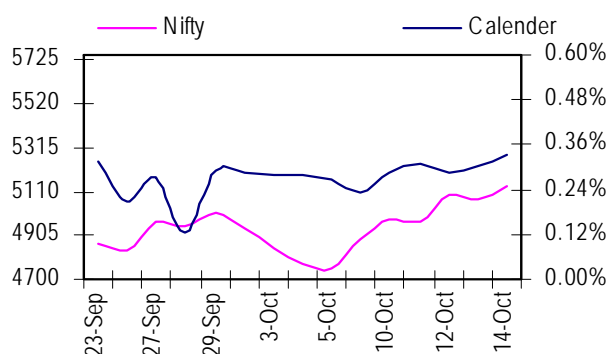
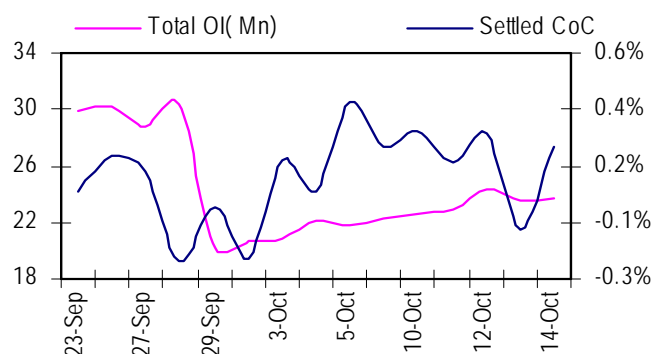


Nifty & Calender Spreads



Nifty Total OI(mn sh) & CoC(RHS)



Nifty added 1.7 lac shares on Friday's trade. Nifty was trading at a discount of 0.2% at the end of the trading session.

Option Statistics (Oct 2011 Expiry)

Strike	Calls					Puts					PCR			
	Pr (Rs)	OI(mn)	OI (PR)	IV	IV(PR)	Pr (Rs)	OI(mn)	OI (PR)	IV	IV(PR)	OI	OI (PR)	IV	IV(PR)
4900	259	1.41	1.81	30	36	18	6.15	6.00	32	28	4.35	3.32	1.07	0.78
5000	175	2.83	3.27	28	32	34	6.57	5.58	30	26	2.32	1.71	1.07	0.81
5100	104	4.20	4.98	27	30	61	4.21	2.79	27	24	1.00	0.56	1.00	0.80
5200	54	6.33	6.41	26	28	107	1.42	0.98	25	24	0.22	0.15	0.96	0.86
5300	23	5.63	5.47	25	27	176	0.30	0.29	25	23	0.05	0.05	1.00	0.85
5400	8	4.16	3.58	25	26	261	0.17	0.17	23	22	0.04	0.05	0.92	0.85

Option OI in Mn Shares ; OI(PR) and IV(PR) is previous day OI and IV respectively.

Source: Bloomberg

In Nifty Options, 5300 and 5400 Call option witnessed buying of 8 lac and 5 lac shares respectively. Among Puts, 5100 and 5000 Put option witnessed selling of 14 lac and 10 lac shares.

F&O Synopsis

(Rs bn)	14 Oct	13 Oct
Mktwide OI	1257	1220
Index Fut	153	149
Index Opt	739	721
Stock Fut	300	290
Stock Opt	64	59
NIFTY PCR	1.56	1.48
Fill activity (Rs bn)		
Cash*	6.7	6.5
Index Fut	0.8	2.3
Stock Fut	0.1	(0.5)
INVIX (%)	26.0	28.2

*:-With a day lag

Nifty Outlook

Nifty continued to witness higher levels on account of continued upside on Friday's trade. However, significant changes in open interest base was not seen. Nifty Call options witnessed some amount of buying but 5100-5000 Put options witnessed considerable writing which indicates that Nifty will continue to trade with positive bias and is likely to inch higher in days to come. We expect Nifty to test 5250 level in coming days.

Market Data

	Close	Prev Close
NIFTY	5132	5078
SENSEX	17083	16884
NASDAQ	2668	2620
DOW JONES	11644	11478
HANG SENG*	18873	18502
NIKKEI*	8881	8748

*:- Today at 8:35 AM

Futures Synopsis

Note - Among Nifty stocks, long positions were seen getting built in TCS and Axis Bank where as Coal India and Maruti witnessed short positions getting built. Short covering was seen in HCL Tech, Bharti and Cairn where as DLF witnessed long unwinding. In midcap space short positions were seen getting built in Indraprastha Gas and Crompton Greaves where as Arvind, BEML and EKC witnessed long positions getting built. Short covering was seen in Voltas, United Phos and IOB where as Educomp and Jubilant witnessed long unwinding.

Top 5 Nifty Buildups						
Scrips	Pr (Rs)	Ch (%)	OI (mn sh)	Ch (%)	COC (%)	Prev COC (%)
COAL	322.6	-2.9%	98.47	19.5%	0.50%	0.35%
SAIL	108.1	0.0%	92.62	19.0%	0.12%	0.16%
TCS	1134.3	3.8%	51.76	11.0%	0.02%	0.19%
MARUTI	1027.3	-2.9%	26.93	9.8%	0.15%	-0.04%
AXIS BK	1103.4	1.5%	73.63	9.3%	-0.68%	-0.64%

Top 5 Nifty Unwinds						
Scrips	Pr (Rs)	Ch (%)	OI (mn sh)	Ch (%)	COC (%)	Prev COC (%)
RANBAXY	502.5	-0.1%	25.25	-5.1%	0.51%	0.02%
DLF	231.6	-2.9%	258.12	-2.1%	-0.37%	-0.88%
HCL TECH	440.4	3.2%	30.84	-1.9%	-0.36%	-0.31%
BHARTI	383.7	3.7%	97.50	-1.6%	0.27%	0.21%
CAIRN	288.0	2.9%	164.85	-1.5%	0.20%	0.07%

Top 5 Midcaps Buildups						
Scrips	Pr (Rs)	Ch (%)	OI (mn sh)	Ch (%)	COC (%)	Prev COC (%)
ARVIND	106.4	6.8%	48.48	58.6%	0.04%	-0.47%
INDRA GAS	409.2	-3.4%	2.41	23.0%	0.33%	0.19%
CROMPTON	160.4	-2.1%	57.73	20.8%	0.14%	-0.05%
BEML	514.7	5.3%	2.43	20.0%	0.35%	0.24%
EKC	72.5	1.0%	29.92	18.0%	0.51%	0.71%

Top 5 Midcaps Unwinds						
Scrips	Pr (Rs)	Ch (%)	OI (mn sh)	Ch (%)	COC (%)	Prev COC (%)
EDUCOMP	259.9	-1.2%	23.18	-7.5%	0.21%	0.22%
VOLTAS	105.5	3.2%	27.96	-5.0%	0.17%	0.19%
JUBILANT	870.2	-3.3%	8.08	-4.7%	-0.36%	-0.57%
UNIPHOS	143.8	7.3%	43.46	-3.8%	-0.24%	0.28%
IOB	99.5	0.9%	12.06	-3.4%	-0.11%	-0.41%

Sectoral Activity

Note - Sugar and IT witnessed highest increase in current market wide where as Real Estate sector witnessed highest fall in current market wide.

Top Sectoral Rise in Market Wide

Sugar (Ch in Mrkt Wide 9%)						
Scrips	Pr (Rs)	Ch (%)	OI (mn sh)	Ch (%)	COC (%)	Prev COC (%)
BAJAJHIND	38.0	3.4%	190.48	6.4%	-0.71%	-0.73%
RENUKA	57.7	4.0%	217.88	4.3%	0.22%	0.01%

IT (Ch in Mrkt Wide 7%)						
Scrips	Pr (Rs)	Ch (%)	OI (mn sh)	Ch (%)	COC (%)	Prev COC (%)
TCS	1134.3	3.8%	51.76	11.0%	0.02%	0.19%
FINTECH	725.6	0.0%	10.19	10.3%	0.62%	0.29%

Top Sectoral Fall in Market Wide

Real Estate (Ch in Mrkt Wide -2%)						
Scrips	Pr (Rs)	Ch (%)	OI (mn sh)	Ch (%)	COC (%)	Prev COC (%)
DLF	231.6	-2.9%	258.12	-2.1%	-0.37%	-0.88%
SOBHA	227.3	0.6%	4.16	-1.9%	-0.32%	-0.06%

N/A						
Scrips	Pr (Rs)	Ch (%)	OI (mn sh)	Ch (%)	COC (%)	Prev COC (%)

Scripwise Data

S No.	Index / Scrip	Spot Price	Spot Ch Pr %		OI SHARE	OI SHARE		ROLL OVER	COC	COC Prev
			Since 1day	Since Exp.		Since 1day	Since Exp.			
1	NIFTY	5132.3	1.1%	2.3%	237.4	0.7%	17.1%	10.5%	0.0%	0.0%
2	MINI NIFTY	5132.3	0.0%	2.3%	12.3	11.7%	8.9%	29.4%	0.0%	0.0%
3	BANK NIFTY	9660.4	0.0%	0.1%	23.6	1.8%	4.5%	2.3%	0.0%	0.0%
4	CNX IT	6119.7	0.0%	6.5%	0.3	11.8%	77.0%	1.0%	0.0%	0.0%
5	3IINFOTECH	26.6	1.1%	0.4%	92.6	1.8%	12.9%	4.7%	0.1%	0.0%
6	ABAN	405.6	0.8%	12.4%	28.3	-0.3%	19.5%	12.8%	-1.8%	-3.6%
7	ABB	688.7	0.5%	-2.0%	5.7	1.1%	12.9%	5.2%	0.3%	0.4%
8	ABG SHIP	405.9	0.9%	2.5%	38.4	-0.4%	25.6%	1.1%	-0.4%	0.0%
9	ABNUVO	881.6	0.6%	-3.5%	9.0	0.3%	-1.5%	0.0%	0.7%	0.4%
10	ACC	1119.5	-0.3%	2.7%	12.9	1.9%	44.1%	12.8%	0.1%	-0.4%
11	ADANI ENT	470.9	0.2%	-12.4%	30.2	0.5%	13.3%	0.4%	0.3%	1.3%
12	ADANI POWER	83.4	-0.7%	-5.2%	94.9	0.4%	-4.0%	0.6%	0.4%	0.4%
13	ALLAHABAD BK	155.5	0.6%	-1.2%	40.7	-1.1%	99.1%	1.3%	0.2%	0.1%
14	ALOK	19.7	1.5%	9.4%	706.0	3.0%	-1.4%	2.0%	0.4%	0.1%
15	ALSTOM	546.2	0.8%	5.0%	5.6	1.6%	4.8%	0.4%	0.3%	0.3%
16	AMBUJA	149.2	1.0%	1.4%	122.7	1.1%	13.4%	8.3%	0.1%	0.1%
17	ANDHRA BK	121.9	-0.4%	-1.7%	16.0	3.2%	17.5%	2.0%	0.4%	0.3%
18	APOLLO TYRE	56.6	-1.2%	1.0%	65.2	7.0%	17.3%	1.2%	0.5%	-0.1%
19	AREVA T&D	214.8	0.0%	-1.9%	9.0	8.2%	44.6%	2.5%	0.5%	0.5%
20	ARVIND	106.4	6.8%	9.6%	48.5	58.6%	100.7%	7.3%	0.0%	-0.5%
21	ASHOK LEY	24.6	0.2%	-5.0%	338.1	1.0%	8.7%	6.5%	0.0%	0.2%
22	ASIAN PAINT	3146.4	-0.8%	-0.3%	1.2	-0.3%	10.5%	0.4%	0.1%	0.1%
23	AURO PHARMA	128.2	-3.4%	-0.9%	31.1	4.8%	-7.9%	3.3%	0.3%	-0.1%
24	AXIS BK	1103.4	1.5%	3.1%	73.6	9.3%	37.4%	6.7%	-0.7%	-0.6%
25	BAJAJ AUTO	1633.4	3.0%	6.1%	12.6	6.1%	26.1%	3.4%	0.3%	0.2%
26	BAJAJHIND	38.0	3.4%	-3.7%	190.5	6.4%	71.7%	30.2%	-0.7%	-0.7%
27	BAJAJHOLD	730.7	-0.3%	2.7%	0.6	0.0%	3.7%	1.8%	0.6%	0.2%
28	BALRAMCHIN	48.8	6.4%	5.7%	172.3	2.8%	11.8%	2.4%	0.0%	0.5%
29	BATA	684.9	1.2%	5.5%	16.0	5.6%	6.3%	6.3%	0.0%	-0.2%
30	BEL	1539.0	-0.8%	1.6%	0.4	0.9%	-7.5%	0.0%	0.3%	0.3%
31	BEML	514.7	5.3%	11.4%	2.4	20.0%	28.6%	3.9%	0.4%	0.2%
32	BGR	337.7	-0.2%	2.3%	8.8	-0.6%	-11.6%	3.2%	0.4%	0.3%
33	BHARAT FORGE	289.5	2.3%	6.1%	45.4	0.8%	6.3%	0.1%	0.1%	0.2%
34	BHARTI	383.7	3.7%	2.2%	97.5	-1.6%	6.1%	2.7%	0.3%	0.2%
35	BHEL	333.3	-0.1%	0.0%	120.0	8.6%	492.1%	13.8%	0.0%	-0.7%
36	BF UTILITY	472.0	-0.3%	0.8%	3.6	11.0%	45.7%	2.5%	0.6%	0.3%
37	BHUSAN STL	328.0	1.7%	-2.0%	8.7	-0.3%	33.6%	5.1%	0.1%	-1.1%
38	BIOCON	347.2	-0.5%	-0.5%	9.2	0.0%	9.6%	1.8%	0.3%	0.2%
39	BOB	770.6	0.7%	-3.0%	17.4	2.0%	25.8%	8.9%	-0.5%	-0.4%
40	BOI	338.4	2.4%	5.5%	31.3	1.8%	38.8%	2.2%	-0.3%	-0.4%
41	BOMBAY DYEING	388.5	-1.3%	2.4%	4.3	10.2%	17.0%	1.8%	0.5%	0.4%
42	BOMBAY RAYON	279.5	0.2%	1.4%	18.5	-1.3%	76.1%	40.4%	0.5%	0.2%
43	BOSCH	7074.6	0.4%	1.4%	0.1	9.3%	20.4%	0.0%	0.5%	0.1%
44	BPCL	655.5	0.1%	-0.2%	10.2	8.7%	28.9%	1.7%	0.3%	0.4%
45	CAIRN	288.0	2.9%	4.0%	164.9	-1.5%	7.5%	5.5%	0.2%	0.1%

#DIV/0! --> Not possible to calculate; COC is calculated as OI weighted VWAP price and may not be representative of actual arbitrage opportunities.

Scripwise Data

S No.	Index / Scrip	Spot Price	Spot Ch Pr %		OI SHARE	OI SHARE		ROLL OVER	COC	COC Prev
			Since 1day	Since Exp.		Since 1day	Since Exp.			
46	CANARA BK	458.6	1.6%	2.0%	20.7	1.2%	29.7%	0.8%	-0.1%	0.3%
47	CESC	269.1	0.0%	-1.8%	7.5	0.5%	4.5%	1.5%	0.1%	0.2%
48	CENTRAL BANK	103.3	-0.6%	0.0%	18.7	2.4%	5.5%	3.3%	0.4%	0.1%
49	CENTURY TEX	315.8	3.6%	2.0%	30.7	10.7%	16.8%	1.5%	0.5%	0.5%
50	CHAMBAL FERT	101.1	1.3%	6.3%	46.8	-1.1%	17.7%	5.8%	-0.6%	-0.3%
51	CIPLA	287.5	-0.1%	-0.3%	34.3	1.5%	12.8%	2.3%	0.3%	0.1%
52	COAL	322.6	-2.9%	-8.0%	98.5	19.5%	171.3%	4.9%	0.5%	0.4%
53	COLPAL	994.0	0.6%	0.5%	2.0	-0.5%	-8.4%	0.1%	0.4%	0.2%
54	CORE PROJ	285.1	0.8%	-1.5%	15.3	0.0%	42.1%	17.0%	0.6%	0.5%
55	CROMPTON	160.4	-2.1%	5.1%	57.7	20.8%	27.6%	2.7%	0.1%	-0.1%
56	CUMMINS	407.4	0.7%	-1.8%	5.7	0.1%	68.8%	2.1%	0.1%	0.2%
57	DABUR	100.2	0.3%	-2.1%	36.9	6.2%	24.7%	6.6%	0.3%	0.3%
58	DCB	43.2	-0.8%	-3.5%	99.5	-3.2%	26.4%	6.4%	0.1%	0.2%
59	DECCAN CHRON	55.7	-0.4%	-0.9%	89.8	0.4%	1.2%	1.2%	0.5%	0.3%
60	DELTA CORP	105.1	4.0%	6.9%	84.8	12.6%	25.6%	3.3%	0.6%	0.2%
61	DENA BK	76.8	0.5%	-2.7%	70.5	-1.0%	16.6%	2.0%	0.5%	0.2%
62	DHANLAXMI BK	63.4	-1.9%	-15.3%	29.0	-2.3%	74.0%	3.8%	0.0%	-0.7%
63	DISH TV	80.1	-0.4%	3.6%	104.3	1.0%	17.9%	2.1%	0.2%	0.1%
64	DIVI'S LAB	735.0	0.0%	-1.3%	7.1	1.6%	8.9%	0.4%	0.2%	0.2%
65	DLF	231.6	-2.9%	3.5%	258.1	-2.1%	19.5%	10.2%	-0.4%	-0.9%
66	Dr REDDY	1523.3	1.3%	2.2%	6.2	1.1%	13.1%	1.8%	0.4%	0.4%
67	EDUCOMP	259.9	-1.2%	10.6%	23.2	-7.5%	-14.4%	5.7%	0.2%	0.2%
68	EKC	72.5	1.0%	1.1%	29.9	18.0%	27.9%	1.1%	0.5%	0.7%
69	ESCORTS	79.9	2.5%	7.1%	55.2	2.3%	16.5%	3.5%	0.2%	0.3%
70	ESSAR OIL	82.7	4.3%	0.9%	63.2	-1.9%	10.7%	3.4%	0.2%	0.0%
71	EXIDE	133.6	-2.0%	1.3%	37.4	3.7%	137.2%	3.1%	-0.2%	-0.8%
72	FEDERAL BK	387.4	0.0%	5.2%	4.5	2.1%	-18.1%	4.9%	-0.4%	-1.2%
73	FINTECH	725.6	0.0%	-13.3%	10.2	10.3%	36.1%	1.1%	0.6%	0.3%
74	FORTIS	124.2	1.1%	-1.9%	49.8	8.8%	63.5%	3.3%	-1.0%	-0.3%
75	FSL	11.5	1.8%	0.9%	309.4	2.3%	8.4%	4.5%	0.0%	0.3%
76	GAIL	415.4	-0.6%	-2.5%	16.0	5.6%	66.0%	2.1%	0.5%	0.2%
77	GESHIP	246.7	0.5%	0.2%	3.9	-3.0%	12.0%	1.5%	0.1%	-0.1%
78	GITA GEMS	365.6	-1.9%	5.7%	70.8	-0.1%	-3.9%	1.9%	0.3%	-0.6%
79	GLAXO	2062.0	0.2%	-1.1%	0.3	0.0%	-13.8%	0.0%	0.0%	0.9%
80	GMDC	164.4	0.9%	-7.4%	4.6	0.0%	23.0%	1.3%	0.5%	0.2%
81	GMR INFRA	26.0	0.2%	-5.1%	470.8	0.3%	17.9%	4.5%	0.2%	-0.1%
82	GODREJ IND	195.1	1.2%	-1.3%	36.3	-0.9%	12.4%	0.7%	0.4%	0.4%
83	GRASIM	2379.6	2.3%	2.1%	4.4	0.7%	24.6%	10.8%	0.4%	0.0%
84	GSPL	102.4	-1.4%	0.9%	33.5	3.3%	-10.6%	2.0%	0.2%	0.2%
85	GTOFF	117.6	0.3%	-6.0%	21.5	-0.1%	14.3%	10.9%	0.1%	0.3%
86	GUJ FLUORO	539.3	0.3%	-0.9%	9.6	1.5%	106.2%	0.4%	0.3%	0.5%
87	GVKPIL	15.2	-0.3%	-5.0%	493.8	0.9%	5.0%	6.9%	0.4%	0.2%
88	HAVELLS	342.6	-1.6%	-4.8%	4.8	3.0%	46.3%	0.2%	0.8%	0.4%
89	HCC	28.3	0.5%	-2.7%	265.8	1.6%	10.3%	5.2%	0.4%	0.4%
90	HCL TECH	440.4	3.2%	7.4%	30.8	-1.9%	73.9%	1.8%	-0.4%	-0.3%

#DIV/0! --> Not possible to calculate; COC is calculated as OI weighted VWAP price and may not be representative of actual arbitrage opportunities.

Scripwise Data

S No.	Index / Scrip	Spot Price	Spot Ch Pr %		OI SHARE	OI SHARE		ROLL OVER	COC	COC Prev
			Since 1day	Since Exp.		Since 1day	Since Exp.			
91	HDFC	666.8	0.4%	2.2%	71.8	4.2%	30.3%	4.2%	0.4%	0.1%
92	HDFC BK	473.9	0.7%	0.7%	168.2	1.9%	7.9%	5.2%	0.4%	0.0%
93	HDIL	99.3	0.1%	-2.7%	161.4	0.0%	17.2%	5.7%	0.3%	0.5%
94	HERO MOTOR	1993.8	0.6%	-0.4%	10.7	1.5%	-2.6%	4.5%	0.3%	0.1%
95	HEXAWARE	89.0	2.1%	3.3%	71.3	2.5%	23.1%	2.2%	0.8%	-0.1%
96	HINDALCO	128.7	-0.2%	-3.8%	285.2	4.0%	46.9%	5.9%	0.4%	0.2%
97	HIND ZINC	120.5	0.8%	-0.3%	21.6	0.0%	27.0%	9.0%	0.2%	0.4%
98	HOEC	110.7	-0.2%	0.4%	30.3	-0.9%	7.8%	2.4%	0.3%	0.4%
99	HOTEL LEELA	39.0	-0.5%	7.9%	33.3	0.5%	-5.9%	2.6%	0.3%	0.2%
100	HPCL	348.9	-0.3%	-4.8%	39.4	2.1%	7.6%	2.7%	0.4%	0.5%
101	HUL	331.5	1.4%	-3.6%	107.1	6.0%	11.7%	8.1%	0.6%	0.2%
102	IBREAL	73.6	-0.9%	-4.8%	252.2	2.1%	16.4%	2.5%	0.3%	0.4%
103	ICICI BK	890.4	1.2%	0.0%	114.8	3.1%	34.1%	3.9%	0.0%	-0.2%
104	IDBI BK	106.1	1.5%	2.3%	148.7	2.0%	10.4%	15.3%	0.2%	0.1%
105	IDEA	95.4	1.3%	-2.8%	137.6	2.7%	11.0%	3.6%	-1.1%	-1.3%
106	IDFC	124.7	3.4%	10.1%	209.4	4.3%	24.1%	3.6%	0.4%	0.1%
107	IFCI	31.8	1.4%	1.1%	818.3	-0.2%	-0.9%	3.4%	0.1%	0.2%
108	INDIAN BK	204.3	-0.3%	-6.9%	4.0	3.4%	15.9%	5.7%	0.4%	0.5%
109	INDIA CEM	76.1	-0.3%	4.4%	61.2	-0.6%	-2.5%	1.8%	0.1%	-0.2%
110	IND HOTEL	68.5	-0.2%	-2.6%	78.7	2.7%	11.1%	4.0%	0.5%	0.5%
111	INDIA INFO	72.3	-0.6%	3.5%	20.6	0.2%	-4.3%	1.2%	0.3%	0.6%
112	INDRA GAS	409.2	-3.4%	-3.6%	2.4	23.0%	50.6%	2.5%	0.3%	0.2%
113	INDUSIND BK	264.0	-1.3%	-1.9%	36.1	11.2%	27.9%	16.5%	-0.7%	-1.0%
114	INFOSYS	2743.8	1.7%	7.6%	30.5	2.5%	35.3%	4.7%	-0.5%	-0.5%
115	IOB	99.5	0.9%	6.8%	12.1	-3.4%	-36.5%	2.2%	-0.1%	-0.4%
116	IOC	305.1	-0.9%	-2.6%	25.3	1.9%	17.9%	5.2%	0.4%	0.4%
117	IRB	169.9	2.0%	3.3%	29.8	0.9%	23.7%	1.8%	0.2%	0.3%
118	ISPAT	13.3	0.8%	-1.5%	345.3	1.3%	2.0%	4.6%	0.4%	0.4%
119	ITC	205.2	1.6%	1.5%	206.9	5.2%	50.4%	3.7%	0.3%	0.2%
120	IVRCL INFRA	38.4	-0.1%	5.1%	135.0	-0.2%	10.7%	6.6%	0.3%	0.4%
121	JAIN IRRIGATION	139.9	0.0%	-6.5%	27.8	1.5%	7.6%	0.6%	0.4%	0.3%
122	JET AIRWAYS	242.5	0.3%	-0.2%	15.9	2.2%	42.7%	1.7%	0.4%	0.4%
123	JINDAL SAW	139.0	2.9%	2.7%	18.8	0.6%	-1.5%	1.4%	1.4%	0.2%
124	JINDAL STL&PO	525.0	5.1%	0.6%	43.4	-1.4%	22.1%	1.8%	0.2%	0.3%
125	JINDAL SOUTH WEST	551.1	-0.6%	-0.1%	4.3	1.9%	6.6%	0.8%	0.6%	0.6%
126	JP ASSO	73.7	-0.1%	-1.5%	332.8	1.3%	19.7%	7.8%	0.4%	0.4%
127	JP POWER	35.8	1.6%	3.6%	53.4	-0.4%	1.4%	1.0%	0.6%	-0.5%
128	JSW ENERGY	50.1	-0.1%	-7.6%	51.1	1.1%	16.6%	3.1%	0.3%	0.3%
129	JSW STL	601.3	-1.6%	2.5%	93.2	0.7%	-1.0%	0.8%	0.2%	0.3%
130	JUBILANT	870.2	-3.3%	5.5%	8.1	-4.7%	90.2%	2.1%	-0.4%	-0.6%
131	KARNATAKA BK	85.3	0.3%	1.2%	55.8	0.4%	3.2%	0.9%	0.2%	0.4%
132	KFA	21.7	-6.9%	-5.3%	124.1	3.7%	8.5%	6.0%	0.0%	-0.1%
133	KOTAK BK	475.4	0.3%	-0.2%	38.5	2.8%	14.4%	3.1%	-0.2%	-0.3%
134	KS OILS	10.1	-0.5%	-2.0%	363.4	1.0%	16.0%	12.8%	0.2%	0.4%
135	L&T	1407.6	-0.8%	2.8%	59.3	2.7%	-11.5%	8.7%	0.3%	0.3%

#DIV/0! --> Not possible to calculate; COC is calculated as OI weighted VWAP price and may not be representative of actual arbitrage opportunities.

Scripwise Data

S No.	Index / Scrip	Spot Price	Spot Ch Pr %		OI SHARE	OI SHARE		ROLL OVER	COC	COC Prev
			Since 1day	Since Exp.		Since 1day	Since Exp.			
136	LITL	15.6	-0.6%	-2.8%	466.4	0.6%	9.3%	7.1%	0.4%	0.3%
137	LIC HSG	230.9	-1.1%	7.7%	115.5	0.2%	28.3%	10.1%	-0.1%	-0.2%
138	LUPIN	455.1	0.3%	-4.2%	14.0	4.3%	34.3%	1.8%	0.4%	0.3%
139	M&M	805.7	0.8%	-1.0%	34.3	3.2%	18.4%	2.7%	0.3%	0.1%
140	MAX INDIA	178.0	-0.7%	-8.2%	7.5	1.6%	25.9%	1.1%	0.5%	0.5%
141	MARUTI	1027.3	-2.9%	-7.0%	26.9	9.8%	11.0%	7.1%	0.2%	0.0%
142	McLEOD	251.8	-2.4%	10.5%	57.7	0.0%	-8.1%	3.4%	0.2%	-0.1%
143	MLL	26.2	2.3%	5.4%	83.7	-0.4%	1.2%	2.5%	-0.4%	0.1%
144	MOSERBAER	22.7	1.8%	-0.7%	72.6	10.1%	1439.0%	52.1%	0.4%	-1.9%
145	MPHASIS	347.3	1.4%	-0.2%	13.8	3.0%	11.5%	0.2%	0.8%	0.3%
146	MRF	6749.3	0.0%	1.5%	0.3	1.3%	1.3%	1.3%	0.4%	0.0%
147	MRPL	65.3	0.4%	5.9%	33.5	-0.8%	-5.6%	0.7%	0.6%	-0.6%
148	MTNL	31.2	2.6%	-2.8%	172.7	2.0%	13.2%	5.1%	0.4%	0.2%
149	MUNDRA PORT	155.5	-0.6%	-5.2%	26.1	-1.2%	0.8%	0.7%	0.3%	0.3%
150	NAGARCONST	56.9	0.5%	-9.5%	41.9	0.7%	14.2%	2.3%	0.6%	0.7%
151	NALCO	62.6	-0.4%	1.8%	12.5	-0.5%	2.6%	1.3%	0.1%	0.2%
152	NEYVELI LIG	77.0	0.7%	-3.0%	18.5	-1.1%	15.9%	1.9%	0.1%	0.5%
153	NHPC	23.4	0.0%	-0.2%	467.8	0.6%	7.3%	6.4%	0.5%	0.5%
154	NMDC	253.7	0.7%	12.1%	6.7	0.3%	-9.1%	1.5%	0.1%	0.2%
155	NTPC	172.9	-0.3%	2.8%	211.6	0.2%	41.3%	26.5%	0.1%	0.0%
156	OBC	300.9	0.6%	3.0%	5.8	8.0%	-10.0%	2.8%	0.5%	0.1%
157	OFSS	2045.8	1.2%	6.9%	2.2	-0.5%	-7.2%	0.0%	-0.2%	-0.3%
158	ORCHID CHEM	172.1	1.3%	3.4%	66.3	0.4%	12.1%	1.3%	0.3%	0.4%
159	ONGC	266.8	0.7%	-0.7%	150.2	-0.7%	3.1%	4.9%	0.5%	0.2%
160	ONMOBILE	58.8	-1.5%	-3.5%	23.4	4.1%	27.0%	2.3%	0.2%	0.7%
161	PANTALOON	197.0	1.2%	-4.3%	49.3	0.9%	5.7%	1.7%	0.4%	0.1%
162	PATEL ENG	98.8	-0.2%	3.1%	25.4	0.4%	5.1%	2.4%	0.3%	0.5%
163	PATNI	289.5	1.7%	0.2%	4.8	-0.6%	11.4%	0.4%	0.1%	0.6%
164	PETRONET LNG	156.0	0.0%	-1.2%	57.3	3.4%	27.4%	3.4%	0.3%	0.2%
165	PFC	148.2	-0.4%	-1.6%	81.4	2.2%	9.8%	1.1%	0.3%	0.2%
166	PIRAMAL	351.5	0.5%	-0.1%	14.1	-0.4%	2.4%	0.6%	0.3%	0.2%
167	PNB	972.5	-0.8%	0.2%	45.1	2.4%	35.1%	31.6%	-0.5%	-0.5%
168	POLARIS	140.2	5.5%	4.0%	38.5	6.5%	27.5%	0.6%	0.6%	0.3%
169	POWERGRID	98.9	-0.5%	1.5%	71.2	3.0%	52.2%	4.1%	0.3%	0.3%
170	PRAJ IND	78.4	0.6%	10.4%	51.4	-2.7%	7.4%	5.2%	0.1%	0.3%
171	PTC	70.6	-0.1%	4.1%	35.6	2.4%	2.8%	2.3%	0.4%	0.4%
172	PUNJ LLOYD	56.3	0.1%	1.3%	250.4	0.4%	18.4%	14.4%	0.1%	0.1%
173	RANBAXY	502.5	-0.1%	0.2%	25.3	-5.1%	19.0%	4.3%	0.5%	0.0%
174	RAYMOND	335.0	-0.5%	-0.4%	12.3	4.5%	12.8%	0.2%	0.5%	0.5%
175	RCAP	349.4	1.0%	-2.8%	66.7	0.0%	21.6%	4.2%	0.5%	0.3%
176	RCOM	78.1	1.6%	0.6%	234.2	0.3%	8.7%	7.8%	0.3%	0.3%
177	REC LTD	178.3	0.1%	3.2%	35.8	3.8%	-4.2%	3.3%	0.2%	0.1%
178	REL INFRA	424.4	1.3%	5.2%	53.1	2.2%	3.1%	4.7%	0.5%	0.1%
179	RELIANCE	866.9	2.4%	7.3%	136.0	4.9%	19.8%	3.8%	0.3%	0.2%
180	REL POWER	86.8	2.4%	8.6%	171.6	1.6%	-0.4%	7.3%	0.5%	0.2%

#DIV/0! --> Not possible to calculate; COC is calculated as OI weighted VWAP price and may not be representative of actual arbitrage opportunities.

Scripwise Data

S No.	Index / Scrip	Spot Price	Spot Ch Pr %		OI SHARE	OI SHARE		ROLL OVER	COC	COC Prev
			Since 1day	Since Exp.		Since 1day	Since Exp.			
181	RENUKA	57.7	4.0%	1.6%	217.9	4.3%	9.9%	3.5%	0.2%	0.0%
182	ROLTA	75.1	0.1%	-10.9%	28.2	5.5%	36.7%	24.1%	0.2%	0.3%
183	RUCHI SOYA	109.8	-1.0%	-9.0%	240.6	0.4%	45.0%	88.2%	0.1%	0.4%
184	SAIL	108.1	0.0%	-1.5%	92.6	19.0%	46.1%	16.0%	0.1%	0.2%
185	SBI	1885.2	-0.1%	-3.4%	58.2	0.7%	15.9%	4.9%	-0.1%	-0.3%
186	SCI	71.9	-0.6%	-13.5%	42.0	1.3%	3.7%	4.6%	0.4%	0.3%
187	SESAGO	220.0	-4.0%	15.0%	122.4	7.6%	55.8%	15.1%	-0.8%	-1.0%
188	SHRIRAM TRANS	617.8	0.9%	0.3%	12.7	0.9%	-3.5%	0.2%	0.1%	0.0%
189	SIEMENS	844.8	0.9%	-1.8%	5.4	8.7%	35.9%	2.1%	0.5%	0.4%
190	SINTEX	117.6	0.5%	-14.6%	45.0	4.7%	18.9%	2.9%	0.5%	0.2%
191	S KUMAR	41.8	1.0%	-1.3%	186.4	0.7%	-2.9%	1.0%	0.3%	0.3%
192	SOBHA	227.3	0.6%	5.1%	4.2	-1.9%	-0.2%	0.2%	-0.3%	-0.1%
193	SOUTH IND BK	22.8	0.7%	4.1%	19.4	2.4%	8.5%	2.3%	0.3%	0.4%
194	SREI INFRA	35.6	0.3%	9.2%	67.4	-0.1%	-0.6%	1.1%	-0.4%	0.4%
195	STERLITE	119.1	-1.0%	0.4%	247.7	1.9%	10.3%	5.1%	0.3%	0.2%
196	STERLITE TECH	38.7	0.1%	5.0%	38.8	0.0%	25.3%	3.1%	0.2%	0.6%
197	SUN PHARMA	479.9	0.7%	3.0%	29.9	-0.5%	18.1%	14.1%	0.4%	0.4%
198	SUN TV	276.7	1.7%	13.2%	15.5	-0.8%	59.4%	1.4%	-0.6%	-0.5%
199	SUZLON	37.8	0.1%	0.3%	727.7	2.8%	8.5%	10.7%	0.3%	0.3%
200	SYNDICATE BK	104.4	1.0%	1.0%	15.0	1.1%	18.3%	2.0%	0.4%	0.4%
201	TATA CHEM	318.1	-0.6%	-0.3%	4.0	0.0%	-4.1%	3.2%	0.2%	0.0%
202	TATA COMM	184.3	1.1%	-1.6%	28.6	-0.3%	6.5%	0.9%	0.5%	0.6%
203	TATA MOTOR	180.1	2.4%	11.9%	513.9	2.3%	30.9%	6.0%	-0.3%	-0.9%
204	TATA POWER	100.2	1.4%	-1.9%	112.2	-0.7%	27.6%	7.2%	0.4%	0.3%
205	TATA GLOBAL	87.9	1.3%	2.6%	62.6	0.3%	14.4%	3.1%	0.6%	0.4%
206	TATA STEEL	437.9	-3.4%	0.9%	205.5	3.0%	17.5%	8.9%	-0.2%	-0.6%
207	TCS	1134.3	3.8%	6.9%	51.8	11.0%	21.9%	7.2%	0.0%	0.2%
208	TECHM	594.9	-1.7%	4.1%	4.2	4.6%	-9.6%	3.5%	0.3%	0.6%
209	TITAN	217.6	0.3%	5.8%	115.0	1.3%	19.6%	12.9%	0.2%	-0.1%
210	TRIVENI	22.5	5.1%	4.4%	19.2	1.8%	8.5%	4.5%	1.3%	0.1%
211	TTK PRESTIGE	2838.2	-0.1%	12.1%	0.7	-2.2%	23.4%	4.9%	-0.7%	-0.9%
212	TTML	17.3	1.2%	-3.6%	289.5	0.5%	5.2%	2.1%	0.5%	0.4%
213	TULIP	150.5	-1.6%	-5.4%	8.5	2.2%	80.1%	2.1%	0.3%	0.7%
214	TVS	61.1	1.1%	0.5%	43.4	1.4%	12.7%	1.7%	0.1%	0.4%
215	UCO BK	67.7	0.4%	0.7%	132.8	6.6%	6.5%	6.9%	0.6%	0.2%
216	ULTRATECH	1125.5	-0.5%	-1.0%	5.2	0.7%	9.8%	0.8%	0.2%	0.0%
217	UNION BK	253.4	0.6%	1.4%	26.1	-0.5%	25.9%	1.4%	-0.3%	-0.3%
218	UNITED SPIRITS	870.4	-4.1%	11.2%	8.9	1.4%	-6.8%	3.5%	0.3%	-0.3%
219	UNIPHOS	143.8	7.3%	4.2%	43.5	-3.8%	2.0%	0.8%	-0.2%	0.3%
220	UNITECH	27.4	-0.7%	1.3%	512.4	3.1%	9.6%	9.8%	0.3%	0.3%
221	VIDEOCON	176.4	-0.1%	4.8%	73.1	0.1%	16.9%	18.0%	0.4%	0.5%
222	VIJAYA BK	55.1	0.3%	-0.8%	71.0	0.3%	9.7%	3.7%	0.4%	0.2%
223	VIP	949.8	0.0%	4.6%	8.0	0.9%	23.2%	0.8%	-0.7%	-0.9%
224	VOLTAS	105.5	3.2%	-11.8%	28.0	-5.0%	3.0%	3.2%	0.2%	0.2%
225	WELSPUN CORP	117.8	0.6%	2.3%	54.8	0.0%	2.2%	0.8%	0.3%	0.4%
226	WIPRO	363.3	3.9%	4.5%	29.5	0.2%	2.7%	1.8%	0.3%	0.1%
227	YES BK	283.3	-0.3%	2.2%	48.3	0.5%	6.1%	3.1%	-0.1%	-0.3%
228	ZEE ENT	112.1	-0.8%	-4.4%	71.5	5.0%	9.7%	8.4%	0.3%	0.3%

#DIV/0! --> Not possible to calculate; COC is calculated as OI weighted VWAP price and may not be representative of actual arbitrage opportunities.

Infinity.com

Financial Securities Ltd

SMALL WORLD, INFINITE OPPORTUNITIES

**Member : Bombay Stock Exchange &
National Stock Exchange of India Ltd.**

Sebi Reg No: INB 010989331. Clearing No : 211

1216, Maker Chambers V, Nariman Point,
Mumbai - 400 021

Tel.: 91-22-66186633/6400 Fax : 91-22-22049195

Disclaimer: This document has been prepared by the Research Desk of M/s Infinity.com Financial Securities Ltd. (PINC) and is meant for use of the recipient only and is not for public circulation. Each recipient of this document should make such investigations as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this document (including the merits and risks involved), and should consult its own advisors to determine the merits and risks of such an investment. The investment discussed or views expressed may not be suitable for all investors

The information contained herein is obtained and collated from sources believed reliable and PINC has not independently verified all the information given in this document. Accordingly, no representation or warranty, express or implied, is made as to the accuracy, completeness or fairness of the information and opinions contained in this document.

The Disclosures of Interest Statement incorporated in this document is provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The opinion expressed or estimates made are as per the best judgement as applicable at that point of time and PINC reserves the right to make modifications and alternations to this statement as may be required from time to time without any prior approval. PINC, its affiliates, their directors, employees and their dependant family members may from time to time, effect or have effected an own account transaction in, or deal as principal or agent in or for the securities mentioned in this document. They may perform or seek to perform investment banking or other services for, or solicit investment banking or other business from, any company referred to in this report. Each of these entities functions as a separate, distinct and independent of each other. The recipient should take this into account before interpreting the document

This report has been prepared on the basis of information, which is already available in publicly accessible media or developed through analysis of PINC. The views expressed are those of analyst and the PINC may or may not subscribe to all the views expressed therein

This document is being supplied to you solely for your information and may not be reproduced, redistributed or passed on, directly or indirectly, to any other person or published, copied, in whole or in part, for any purpose. Neither this document nor any copy of it may be taken or transmitted into the United State (to U.S. Persons), Canada, or Japan or distributed, directly or indirectly, in the United States or Canada or distributed or redistributed in Japan or to any resident thereof. The distribution of this document in other jurisdictions may be restricted by law, and persons into whose possession this document comes should inform themselves about, and observe, any such restrictions

Neither PINC, not its directors, employees, agents or representatives shall be liable for any damages whether direct or indirect, incidental, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information.

Copyright in this document vests exclusively with PINC and this document is not to be reported or circulated or copied or made available to others.