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NIFTY DERIVATIVE SNAPSHOT

	NIFTY FUTURE	OI (SHARES)	VOLUME	BASIS	PCR OI	NIFTY ATM IV	TREND
CURRENT	6,072	19,900,150	17,100,400	24	1.22	-	
PREVIOUS	6,104	19,764,650	18,002,900	24.4	1.36	-	
% CHANGE	-0.52	0.69	-5.01	-	-		

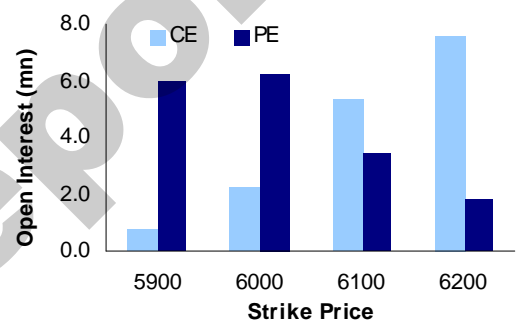
OUTLOOK

- Market wide open interest is seen at Rs. 1, 25,910 cr. Nifty futures Jan. series open interest seen at 1.99cr shares. Nifty spot resistance seen at 6135 and support seen around 6002 levels.
- Nifty closed with a loss of 32 points led by Ambuja cem, Acc, Sterlite, Bajaj auto, LT, and Sbin. Banking, Real estate and auto closed in negative territory and any pullback should be used to unwind long positions. IT and metals continue to close in positive territory but are unable to move higher. Over all nifty has strong support around 6000 levels and can rebound from this level. Telecom, Capital goods and Omcs could be the sectors to lead this rebound.
- Nifty OI concentration is seen at 6200 call and 6000 put options.

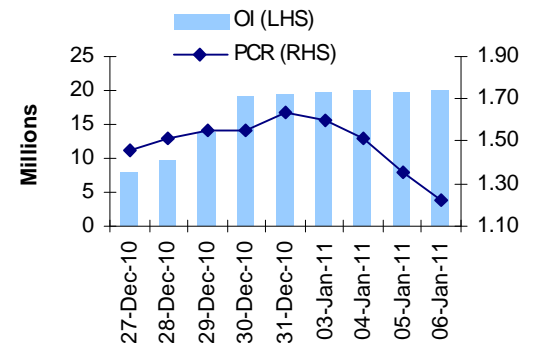
NIFTY LEVELS

5835 x

NIFTY OPTIONS OI



NIFTY PCR OI



RECOMMENDATION

STOCK	PATRICULAR	RECOM	CMP	TGT	SL	REMARKS
NIL						

FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BGREENERGY	18.50	570,000	-5.91
BAJAJ-AUTO	18.50	2,398,500	-3.39
OPTOCIRCUI	17.68	1,764,000	-2.78
TVSMOTOR	15.99	8,184,000	-5.17
RECLTD	15.40	8,259,000	-3.71
SYNDIBANK	15.16	5,060,000	-2.93
BANKINDIA	14.15	2,029,500	0.83
JSWSTEEL	13.98	2,730,000	-4.18
TATAGLOBAL	13.17	7,216,000	-1.16

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ASHOKLEY	-14.34	14,508,000	-0.53
GRASIM	-10.42	390,250	-1.02
MUNDRAPORT	-9.55	3,732,000	-1.68
ITC	-9.12	11,684,000	-0.50
ANDHRABANK	-8.59	3,130,000	1.05
DRREDDY	-7.39	1,227,750	0.06
TITAN	-6.91	503,500	-1.70
ORIENTBANK	-6.33	1,508,500	0.12
RANBAXY	-5.88	2,201,000	0.07

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
UNITECH	70	CE	0.6	62.0	5,192,000
SUZLON	60	CE	0.9	53.9	8,900,000
POWERGRID	100	CE	1.8	99.7	3,482,000
RCOM	150	CE	3.1	140.8	2,798,000
SBIN	2,800	CE	33.4	2,643.0	487,250
DLF	300	CE	3.6	278.6	1,198,000
HINDALCO	250	CE	9.8	252.0	1,212,000
ICICIBANK	1,150	CE	10.4	1,061.3	570,250
STER	200	CE	2.4	185.0	1,238,000
TATAMOTORS	1,350	CE	12.3	1,260.7	627,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,100	PE	6.0	1,181.4	230,000
HINDALCO	240	PE	4.4	252.0	872,000
INFOSYSTCH	3,400	PE	45.5	3,495.6	155,000
HINDALCO	230	PE	2.3	252.0	582,000
UNITECH	60	PE	1.7	62.0	1,772,000
RCOM	140	PE	5.7	140.8	1,042,000
HINDALCO	220	PE	1.1	252.0	446,000
HINDUNILVR	300	PE	1.7	321.2	340,000
INFOSYSTCH	3,300	PE	23.9	3,495.6	72,750
SAIL	170	PE	1.8	183.4	195,000

CASH STATISTICS

TOP VOLUMES

SYMBOL	VOLUME	VALUE	CLOSE
SBIN	3,716,708	98,232	2,622
RELIANCE	4,974,697	53,864	1,086
ICICIBANK	4,769,781	50,448	1,053
LT	1,833,539	34,783	1,878
BAJAJ-AUTO	2,462,539	32,929	1,328
HINDALCO	11,312,988	28,182	251
TATAMOTORS	2,182,701	27,820	1,261
TATASTEEL	3,796,821	26,000	683
INFOSYSTCH	586,480	20,376	3,478

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