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## NIFTY DERIVATIVE SNAPSHOT

	NIFTY FUTURE	OI (SHARES)	VOLUME	BASIS	PCR OI	PCR VOL	NIFTY ATM IV (%)	NIFTY HV (%)
CURRENT	2,833	32,030,550	22,948,600	-12.65	0.91	0.92	45.50	58.27
PREVIOUS	2,815	32,500,200	30,518,750	-12.6	0.94	0.83	43.83	60.02
% CHANGE	0.64	-1.45	-24.80	-	-	-	-	-

## BRIEF OVERVIEW

- After opening the week on a flat note, Nifty tested 2820 on the downside. After trading most of the day range-bound some buying was seen in the second half of the session. In the end selling pressure at high levels made sure the Index closed the day on a flat note.
- Market wide OI stands at Rs. 53,244.60 Crs. Nifty futures have added 9.82 lakh shares in OI. Nifty December futures are trading at a discount of 12.65 points as against a discount of 12.60 points of previous session.
- Amongst the Nifty-fifty pack, major gainers were UNITECH, ZEEL, SUZLON, SAIL, STER and POWERGRID whereas M&M, GRASIM, WIPRO and MARUTI ended the day with losses.
- Amongst the sectoral indices, both the CNXIT and BANKNIFTY ended the day on a negative note. Midcap Index remained flat. INFOSYSTCH which traded the opening session on a negative note saw some pull back and ended the day on a flat note.
- On the Nifty options front, the ATM Implied volatilities rose to 45.50% as against 43.83% of previous session. Major activity was seen in 2900 Call and 2800 Put Options. Selling ATM options can be done at current levels.

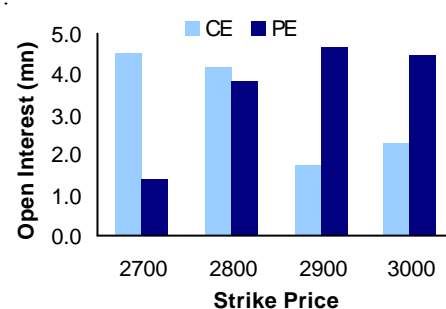
## OUTLOOK

- Nifty showed bounce back from 2800 levels and managed to end flat after testing 2858 in the last hour of trade. Continued buying above 2800 can take the Nifty to test 2870/2930 on the upside. Selling ATM options can be done in Nifty as the broad range for expiry is seen at 2700-3000.
- PUNJLLOYD can witness aggressive action on either side from current levels based upon the general market trend. Buying can be done above 120 whereas shorts can be initiated below 105 levels. RELIANCE trades with a positive bias above 1218.

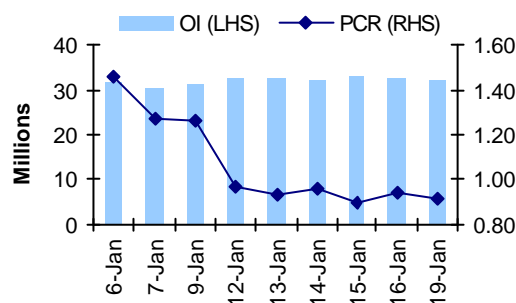
## NIFTY LEVELS

2625	2698	2756	2841	2908	3013
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## NIFTY OPTIONS OI



## NIFTY PCR OI



## FII DATA

### DERIVATIVES (RS CR)

INSTRUMENT	MKT	FII	NET CHG
INDEX FUTURES	10,552	9,998	(123)
INDEX OPTIONS	24,610	11,430	(243)
STOCK FUTURES	14,042	11,316	(90)
STOCK OPTIONS	4,041	836	(0)

Source: nseindia.com

## RECOMMENDATION

STOCK	PATRICULAR	RECOM	CMP	TGT	SL	REMARKS
NIL						

## FUTURE STATISTICS

### OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GTOFFSHORE	36.39	304,500	2.70
STRTECH	27.39	644,700	19.14
SUZLON	25.36	34,535,000	7.72
ALBK	25.18	2,557,800	4.84
UNITECH	24.93	55,881,000	8.49
KFA	22.44	1,933,750	9.57
JETAIRWAYS	20.30	1,019,200	19.31
EDUCOMP	17.60	1,156,725	1.27
JPHYDRO	13.11	5,931,250	10.52

### OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KOTAKBANK	-14.59	1,833,975	-1.25
DCHL	-11.28	1,123,700	7.48
CANBK	-11.16	866,400	2.36
IBN18	-10.69	5,022,500	1.18
BAJAJHIND	-8.75	4,277,850	3.87
FEDERALBNK	-7.75	435,712	1.03
LT	-7.54	6,039,400	1.46
SATYAMCOMP	-5.96	20,111,400	4.08
BALRAMCHIN	-5.83	5,193,600	1.39

## OPTION STATISTICS

### SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HDFC	1,590	CA	25.0	1,539	301,050
ITC	180	CA	1.3	171	1,911,375
STER	300	CA	3.1	271	1,014,189
SATYAMCOMP	120	CA	0.2	26	2,999,400
SBIN	1,200	CA	17.9	1,146	530,376
BHARTIARTL	720	CA	2.2	645	724,750
HINDALCO	60	CA	0.4	51	1,855,745
SBIN	1,320	CA	2.9	1,146	425,304
ICICIBANK	450	CA	8.2	413	1,251,075
TCS	520	CA	8.9	499	411,750

### SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HDFC	1,440	PA	33.0	1,539	302,850
BHEL	1,350	PA	22.8	1,405	410,100
BHEL	1,290	PA	7.0	1,405	211,200
STER	280	PA	19.0	271	501,072
INFOSYSTCH	1,200	PA	22.9	1,261	513,400
ONGC	640	PA	9.8	668	248,175
HINDUNILVR	250	PA	4.5	254	614,000
LT	760	PA	75.9	724	303,800
INFOSYSTCH	1,140	PA	10.4	1,261	314,800
ITC	170	PA	4.1	171	388,125

## CASH STATISTICS

### TOP VOLUMES

SYMBOL	VOLUME	VALUE	CLOSE
UNITECH	183,768,320	54,035	32
RELIANCE	4,245,780	52,358	1,230
RELCAPITAL	6,050,642	26,106	428
ICICIBANK	6,020,627	24,938	413
SBIN	2,140,292	24,681	1,146
DLF	11,566,589	22,372	195
EDUCOMP	1,028,654	21,806	2,111
RELINFRA	3,473,443	18,808	535
RCOM	8,627,643	16,033	185

### ABV AVG DELIVERY

SYMBOL	AVG DEL	DELIVERY	PRICE CHG
BAJAJHLDNG	11,456	1,924,330	-3.09
NUCLEUS	17,587	186,294	4.74
BHARATFORG	128,344	924,094	3.36
GTOFFSHORE	22,904	107,327	2.70
ALBK	283,805	1,031,595	4.84
JPHYDRO	266,290	899,444	10.52
GTL	63,321	197,952	-2.42
INDHOTEL	207,476	613,374	-0.11
EKC	34,213	99,561	-5.91

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