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NIFTY DERIVATIVE SNAPSHOT

	NIFTY FUTURE	OI (SHARES)	VOLUME	BASIS	PCR OI	NIFTY ATM IV	TREND
CURRENT	5,087	29,298,100	30,709,700	-3.85	1.18	22.97	Down below 5075
PREVIOUS	5,120	28,285,100	27,967,800	-4.85	1.28	22.52	
% CHANGE	-0.64	3.58	9.80	-	-		

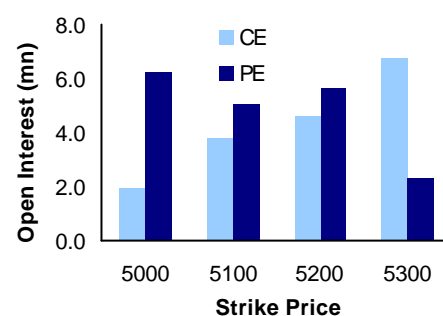
OUTLOOK

- Market wide open interest is seen at Rs. Cr.1,20,815 cr. Nifty futures has seen addition of 10 lakh shares in open interest with discount reduced at 4 points as against earlier discount seen at 10 points.
- Reliance has support at 1000 levels; volatility is expected on account of a major event expected in the near term. Oil marketing majors trade with a positive bias. We remain positive on BPCL for 590 on the higher side. IOC and HPCL are remain positive though the volatility remains on the lower side.
- Metal majors are expected to witness short covering after having corrected significantly. Auto stocks remain weak at current levels with selling expected in Tata Motors and Maruti.
- Nifty options OI concentration is seen at 4900 put and 5300 call options. Buying is seen in OTM call options. ATM put options have seen short covering.

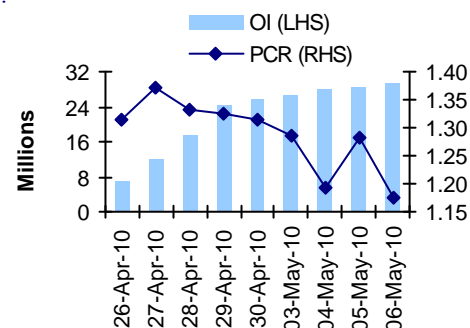
NIFTY LEVELS

4946	5028	5089	5191	5245	5315
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NIFTY OPTIONS OI



NIFTY PCR OI



FII DATA

DERIVATIVES (RS CR)

INSTRUMENT	MKT	FII	NET CHG
INDEX FUTURES	17,334	14,618	(941)
INDEX OPTIONS	60,767	38,933	393
STOCK FUTURES	36,373	29,651	22
STOCK OPTIONS	6,342	988	(9)

Source: nseindia.com

RECOMMENDATION

STOCK	PATRICULAR	RECOM	CMP	TGT	SL	REMARKS
NIL						

FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JINDALSTEL	29.54	5,666,880	-4.51
ASHOKLEY	28.04	17,486,050	4.72
CROMPGREAV	26.58	1,508,500	-4.02
DABUR	19.20	720,900	1.53
UNIPHOS	12.33	3,495,800	0.88
RANBAXY	11.48	4,497,600	3.32
ABB	10.58	1,847,750	-3.88
BANKBARODA	10.50	1,901,200	2.05
ADANIANT	9.71	1,550,000	-0.04

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GTLINFRA	-14.82	49,668,850	1.09
HCLTECH	-12.89	2,450,500	-1.27
BPCL	-10.33	1,841,950	2.42
ALBK	-10.15	3,143,350	0.95
TITAN	-8.86	248,024	-1.06
COLPAL	-8.82	153,450	-1.06
TATAMOTORS	-8.43	9,543,800	-2.56
ANDHRABANK	-7.75	4,761,000	-1.72
PFC	-7.42	314,400	0.64

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SAIL	220	CA	4.0	212	2,731,050
HINDALCO	180	CA	1.5	165	3,268,222
ONGC	1,050	CA	18.8	1,042	449,100
UNITECH	85	CA	1.1	77	7,087,500
HDFC	2,850	CA	28.0	2,759	263,400
RELIANCE	1,040	CA	23.7	1,006	2,243,400
TCS	780	CA	13.0	768	969,500
HINDALCO	170	CA	3.7	165	2,409,830
SUZLON	75	CA	1.8	72	8,601,000
RELIANCE	1,100	CA	10.3	1,006	1,616,400

Significant Put Open Interest

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SAIL	220	PA	12.2	212	2,555,550
ONGC	1,050	PA	26.4	1,042	420,075
HDFC	2,850	PA	125.0	2,759	250,950
TCS	780	PA	24.6	768	799,000
MARUTI	1,300	PA	51.6	1,274	332,800
ICICIBANK	940	PA	53.0	903	711,550
POWERGRID	110	PA	4.9	107	517,825
HINDUNILVR	240	PA	10.9	230	1,075,000
ICICIBANK	920	PA	39.8	903	537,600
INFOSYSTCH	2,700	PA	100.0	2,639	125,200

CASH STATISTICS

TOP VOLUMES

SYMBOL	VOLUME	VALUE	CLOSE
RELIANCE	5,454,783	55,164	1,008
SESAGOA	12,165,595	47,627	393
TATASTEEL	8,053,523	46,046	576
SBIN	1,775,130	40,652	2,312
TATAMOTORS	4,751,129	38,801	813
SUZLON	49,339,753	34,672	71
JINDALSTEL	4,601,152	30,743	659
ICICIBANK	3,270,914	29,501	903
INFOSYSTCH	976,045	25,997	2,658

ABV AVG DELIVERY

SYMBOL	AVG DEL	DELIVERY	PRICE CHG
		NA	

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