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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	10,810	21,821,700	7,155,900	30.85	1.26	10500
PREVIOUS	10,749	11,201,025	13,400,250	19.5	1.20	
% CHANGE	0.57%	94.82%	-46.60%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and traded in a range through the trading session.
- Nifty added 49 points to close the December series at 10779.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10800CE and 10000PE.
- PCR OI stands at 1.26.
- Nifty to trade with a support of 10500.

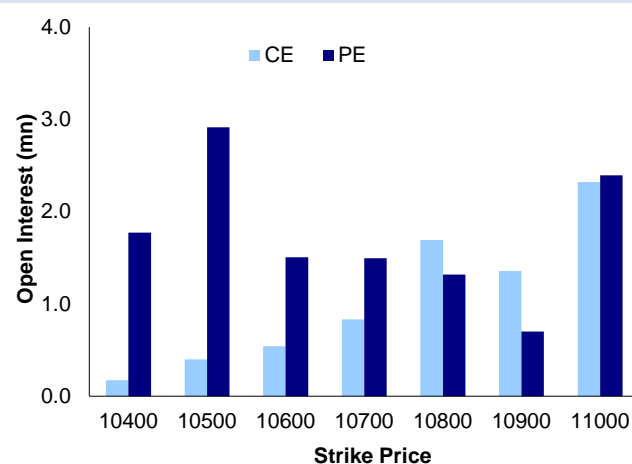
### NIFTY LEVELS

10508      10669      10721      10863      10937      11029

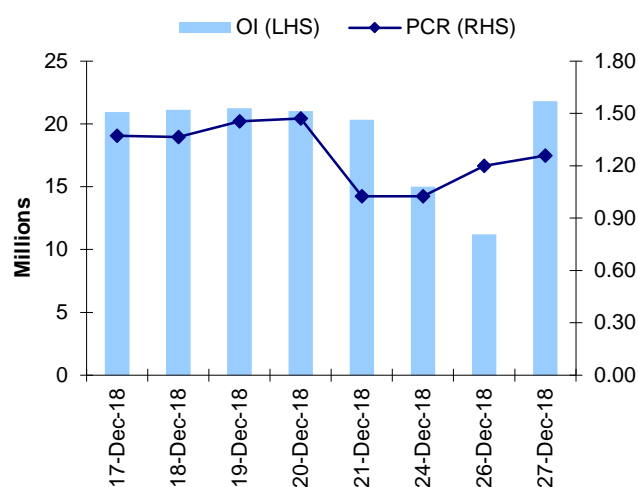
### Stocks

- **Sector:** - IT stocks traded positive.
- Market wide open interest is seen at 246,175Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMARAJABAT	72.86%	976500	0.56%
PCJEWELLER	71.08%	9230000	4.93%
ONGC	67.47%	45776250	2.11%
HINDZINC	67.27%	5068800	1.36%
IDBI	66.01%	27840000	-0.08%
TATAPOWER	65.59%	41670000	1.38%
AJANTPHARM	64.18%	573000	4.36%
IGL	63.84%	5258000	0.97%
NMDC	61.15%	19290000	-2.64%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	12478000.00	139715.54	1120.20
TCS	4968201.00	95411.46	1908.95
YESBANK	44303877.00	79842.80	178.10
AXISBANK	12304812.00	76329.20	617.55
ONGC	44356763.00	66234.86	149.70
GAIL	18218808.00	65065.41	356.45
IOC	46704031.00	62370.07	133.90
HDFCBANK	2909967.00	61564.62	2105.05
MARUTI	704523.00	53372.16	7499.95

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
GAIL	370	CE	7.45	354	573405
HINDALCO	240	CE	3.05	221.8	1330000
MARUTI	8000	CE	78.9	7537.05	94200
TCS	2200	CE	7	1913.1	477250
COALINDIA	260	CE	1.45	239.65	994400
BHEL	75	CE	1.5	70.2	1470000
TATAMOTORS	200	CE	1.2	169.4	1702000
SBIN	300	CE	7.3	293.55	2079000
TATAMOTORS	180	CE	4.3	169.4	1622000
BANKBARODA	130	CE	1.75	116.85	1608000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1700	PE	11.3	1913.1	1028500
BAJAJ-AUTO	3000	PE	255.1	2753.4	93750
HINDALCO	210	PE	4.8	221.8	1183000
DRREDDY	3000	PE	389.9	2604.1	127250
ICICIBANK	350	PE	8.65	357.15	1963500
BANKBARODA	130	PE	14.75	116.85	1308000
ITC	260	PE	1.05	281.8	1605600
LUPIN	720	PE	2.5	842.6	179200
IDEA	40	PE	3.5	37.4	2844000
SBIN	280	PE	4.65	293.55	1254000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
COLPAL	1320	CE	105000	2900.00%	28.75
BANKINDIA	120	CE	432000	1100.00%	1.7
SYNDIBANK	42	CE	345000	1050.00%	0.9
EQUITAS	140	CE	452000	1030.00%	2.75
GAIL	370	CE	573405	923.81%	7.45
DISHTV	41	CE	120000	650.00%	1
IDFC	55	CE	277200	600.00%	0.05
PCJEWELLER	110	CE	266500	485.71%	1.55
IDFCBANK	53	CE	684000	470.00%	0.1
IFCI	20	CE	875000	400.00%	0.1

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SAIL	83	PE	516000	4200.00%	30.95
SAIL	53	PE	324000	2600.00%	3.05
IDBI	75	PE	420000	2000.00%	13.35
NBCC	85	PE	152000	1800.00%	29.05
TATAPOWER	85	PE	144000	1500.00%	7.95
JINDALSTEL	260	PE	375750	1418.18%	96.8
SOUTHBANK	20	PE	497115	1400.00%	4.8
JISLJALEQS	100	PE	207000	1050.00%	32.15
SUNPHARMA	550	PE	113300	1044.44%	133
SUZLON	16	PE	836000	1000.00%	10.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1120	CE	34618	1.2
RELIANCE	1140	CE	13727	0.05
SBIN	300	CE	11383	0.05
MARUTI	7600	CE	9649	0.35
INFY	660	CE	9560	0.9
SBIN	295	CE	9536	0.05
HDFCBANK	2140	CE	8886	0.1
YESBANK	185	CE	8648	0.05
MARUTI	7700	CE	8136	0.15
RELIANCE	1100	CE	8110	19.25

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1120	PE	19900	0.8
RELIANCE	1100	PE	11966	0.05
MARUTI	7500	PE	8808	3.4
YESBANK	180	PE	6390	1.9
SBIN	290	PE	5495	0.1
MARUTI	7600	PE	5395	84.95
SBIN	295	PE	4724	2.7
TATAMOTORS	170	PE	4388	1.5
AXISBANK	620	PE	3832	1.8
RELIANCE	1080	PE	3350	0.05

## 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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