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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	11,731	19,222,275	8,995,200	89.85	1.28	<b>11350</b>
PREVIOUS	11,738	9,144,525	7,326,550	12.25	1.34	
% CHANGE	-0.06%	110.21%	22.78%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and traded in a small range before stooping lower in the second half.
- Nifty lost 84 points to end the April series at 11641.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11000PE and 12000CE.
- PCR OI stands at 1.28.
- Nifty to trade with a support of 11350.

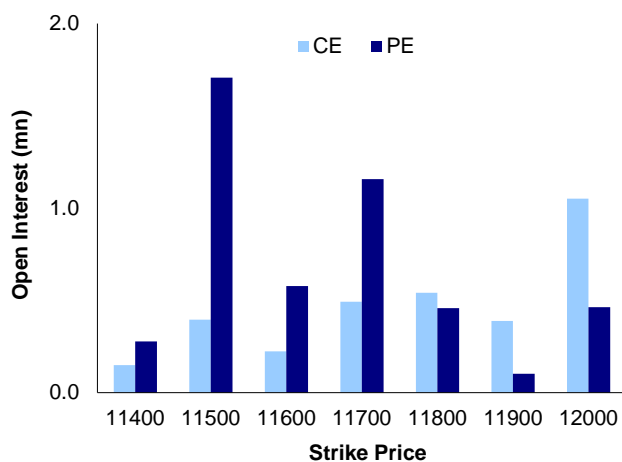
### NIFTY LEVELS

11350      11431      11585      11691      11782      11907

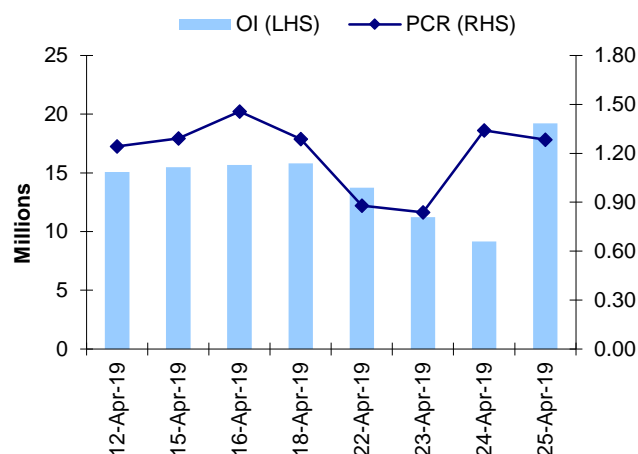
### Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 253,333Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHEL	111.1%	43,192,500	-1.6%
NESTLEIND	109.6%	283,950	0.1%
M&MFIN	82.1%	12,682,500	-3.9%
TORNTPHARM	73.5%	745,000	-2.9%
SUZLON	72.2%	294,652,000	-1.4%
NIITTECH	71.4%	1,222,500	-0.6%
GMRINFRA	69.5%	187,065,000	-2.0%
TCS	66.7%	5,926,000	0.5%
L&TFH	64.5%	20,902,500	-1.8%

## OI DECREASE

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

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ONGC	134,264,338	226,440	169
MARUTI	3,075,510	214,214	6,905
RELIANCE	13,929,820	193,871	1,372
YESBANK	71,641,179	174,120	237
ULTRACEMCO	3,326,400	152,914	4,619
HDFCBANK	4,521,659	102,828	2,263
SBIN	30,842,477	94,871	306
TCS	4,211,526	92,213	2,195
HDFC	4,162,465	82,015	1,955

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INFRATEL	300	CE	3.7	266	506,000
WIPRO	300	CE	4.1	295	1,264,000
BANKBARODA	130	CE	4.1	123	1,920,000
ULTRACEMCO	4,600	CE	175.7	4,649	83,600
INFRATEL	290	CE	5.5	266	250,000
SBIN	330	CE	5.6	308	2,088,000
ULTRACEMCO	4,800	CE	84.8	4,649	69,800
MARUTI	7,500	CE	72.1	6,969	83,850
LUPIN	900	CE	23.0	877	263,200
ITC	340	CE	0.8	304	1,272,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	730	PE	24.7	747	1,572,000
SBIN	300	PE	9.7	308	2,061,000
LUPIN	850	PE	23.5	877	268,100
ITC	270	PE	0.6	304	1,238,400
BANKBARODA	130	PE	10.5	123	1,340,000
TATASTEEL	500	PE	14.2	516	741,639
WIPRO	290	PE	4.2	295	697,600
AXISBANK	700	PE	13.7	747	816,000
MARUTI	6,500	PE	103.8	6,969	59,100
TATASTEEL	460	PE	4.5	516	557,025

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFRATEL	300	CE	506,000	1707%	3.7
M&MFIN	450	CE	123,750	1550%	9.6
M&MFIN	440	CE	175,000	1456%	12.2
M&MFIN	420	CE	115,000	1433%	20.8
BHARTIARTL	340	CE	135,123	1360%	11.2
IDBI	50	CE	140,000	1300%	0.7
INDIACEM	130	CE	112,500	1150%	1.0
AUROPHARMA	820	CE	215,000	835%	22.8
IDFCFIRSTB	45	CE	192,000	700%	7.9
FEDERALBNK	97	CE	161,000	667%	4.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUZLON	10	PE	2,356,000	3000%	2.8
ITC	307	PE	141,600	2850%	10.3
LUPIN	850	PE	268,100	2153%	23.5
NMDC	120	PE	108,000	1700%	17.5
NBCC	57	PE	128,000	1500%	1.9
FEDERALBNK	87	PE	238,000	1033%	1.8
RECLTD	147	PE	114,000	850%	5.3
ADANIPOWER	42	PE	180,000	800%	0.7
RPOWER	12	PE	576,000	800%	4.0
SBIN	340	PE	108,000	800%	32.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,400	CE	45,830	1.2
RELIANCE	1,420	CE	33,412	0.1
YESBANK	250	CE	30,723	0.1
MARUTI	7,000	CE	25,780	1.4
MARUTI	7,200	CE	20,954	0.2
MARUTI	7,100	CE	20,597	0.4
ULTRACEMCO	4,600	CE	15,891	13.8
ULTRACEMCO	4,700	CE	15,078	0.2
TATAMOTORS	225	CE	13,167	0.1
YESBANK	240	CE	13,056	0.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	6900	PE	27321	6.5
MARUTI	6800	PE	25284	0.5
RELIANCE	1400	PE	20099	17.5
RELIANCE	1380	PE	15611	6.45
YESBANK	240	PE	15062	2.55
MARUTI	6700	PE	14632	0.4
MARUTI	7000	PE	13660	88.75
TATAMOTORS	220	PE	10952	0.1
RELIANCE	1360	PE	7143	0.45
AXISBANK	740	PE	6544	1.05

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## 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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