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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	11,656	19,057,500	4,738,700	58.35	1.19	<b>11350</b>
PREVIOUS	11,764	18,732,300	3,928,050	52.3	1.19	
% CHANGE	-0.92%	1.74%	20.64%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-down and closed below 11600
- Nifty lost 114 points to end the April series at 11598.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11000PE and 12000CE.
- PCR OI stands at 1.19 compared to 1.19 in the previous trading session.
- Nifty to trade with a support of 11350.

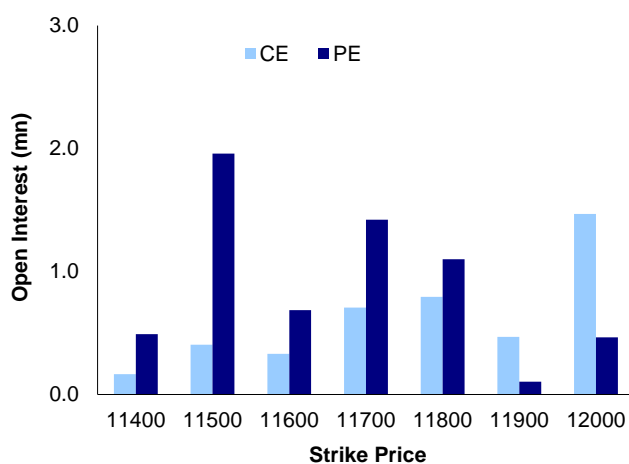
### NIFTY LEVELS

11350	11431	11585	11691	11782	11907
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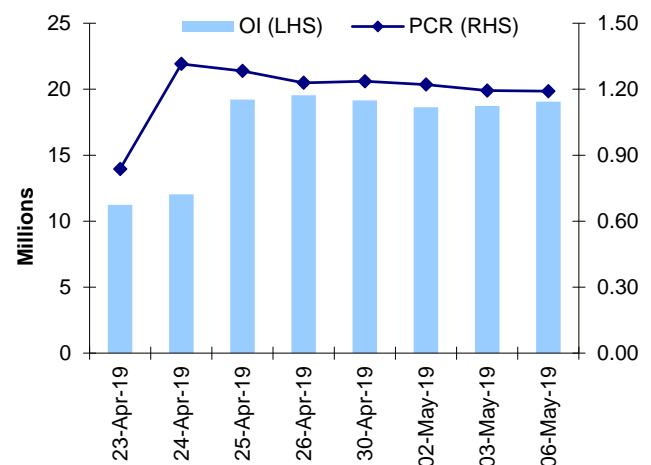
### Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 309,664Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHARTIARTL	13.9%	42,230,565	0.6%
PVR	12.4%	907,600	-0.3%
HINDPETRO	11.8%	13,295,100	2.2%
PCJEWELLER	11.3%	10,426,000	12.6%
BPCL	11.0%	14,502,600	2.5%
CHOLAFIN	10.6%	723,000	-1.8%
ARVIND	10.6%	4,628,000	-1.1%
AMARAJABAT	10.4%	1,555,400	-2.3%
PIDILITIND	9.2%	3,196,500	-1.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RAYMOND	-10.7%	2,988,800	6.0%
AJANTPHARM	-9.5%	737,500	1.5%
MINDTREE	-8.1%	2,081,400	1.2%
TATACOMM	-8.0%	2,036,000	2.1%
CANFINHOME	-7.9%	3,519,000	-2.8%
GODREJIND	-6.5%	907,500	-0.6%
BERGEPAIN	-6.4%	2,620,200	-0.2%
EXIDEIND	-5.8%	8,610,000	-0.6%
UBL	-5.7%	1,866,900	-0.9%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	7,237,910	100,780	1,385
YESBANK	49,500,412	83,402	166
ICICIBANK	20,751,521	83,117	401
HDFCBANK	3,437,023	80,377	2,328
TCS	2,891,422	62,169	2,158
TATAMOTORS	30,117,667	60,314	200
FEDERALBNK	54,516,600	54,796	100
TATASTEEL	9,964,839	53,389	536
BHARTIARTL	14,596,079	48,471	333

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	3.5	293	2,153,600
BANKBARODA	130	CE	2.9	117	3,496,000
TATAMOTORS	220	CE	5.8	202	4,072,000
INFRATEL	300	CE	2.3	266	466,000
YESBANK	200	CE	4.3	168	7,621,250
SBIN	330	CE	7.2	311	3,348,000
ITC	340	CE	1.0	304	2,316,000
TATAMOTORS	250	CE	1.3	202	3,102,000
DRREDDY	3,100	CE	48.5	2,932	169,750
HEROMOTOCO	2,600	CE	72.2	2,544	122,400

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	270	PE	0.8	304	2,798,400
SBIN	300	PE	9.9	311	3,555,000
ICICIBANK	380	PE	9.2	404	5,117,750
WIPRO	290	PE	4.8	293	1,417,600
AXISBANK	730	PE	20.4	753	1,636,800
TATASTEEL	500	PE	7.5	539	1,089,647
WIPRO	280	PE	1.8	293	1,148,800
TATAMOTORS	180	PE	3.8	202	2,280,000
HEROMOTOCO	2,400	PE	39.5	2,544	93,000
KOTAKBANK	1,320	PE	15.1	1,417	286,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MARICO	350	CE	215,800	8200%	11.6
TITAN	1,100	CE	107,250	694%	44.7
L&TFH	125	CE	135,000	650%	6.8
FEDERALBNK	117	CE	700,000	614%	1.0
FEDERALBNK	104	CE	140,000	567%	4.2
ZEEL	400	CE	118,300	550%	21.8
MOTHERSUMI	140	CE	390,450	372%	6.1
FEDERALBNK	102	CE	448,000	357%	4.7
NCC	95	CE	192,000	300%	5.5
IDBI	40	CE	300,000	233%	1.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VEDL	135	PE	119,600	5100%	1.4
DLF	140	PE	122,200	1075%	1.3
FEDERALBNK	98	PE	133,000	850%	4.5
SAIL	48	PE	324,000	800%	0.7
TATAMOTORS	165	PE	214,000	529%	1.6
FEDERALBNK	100	PE	1,057,000	308%	5.1
BHARTIARTL	290	PE	177,696	284%	3.7
ICICIBANK	380	PE	5,117,750	267%	9.2
ICICIPRULI	330	PE	366,000	244%	2.7
NATIONALUM	52	PE	200,000	213%	3.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ICICIBANK	410	CE	6,548	15.6
ICICIBANK	420	CE	5,573	11.3
ICICIBANK	400	CE	5,202	20.5
YESBANK	180	CE	3,930	9.2
RELIANCE	1,500	CE	3,658	16.0
ICICIBANK	430	CE	3,573	8.1
YESBANK	170	CE	3,278	13.1
YESBANK	200	CE	3,089	4.3
RELIANCE	1,400	CE	2,812	48.0
TCS	2,200	CE	2,738	49.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ICICIBANK	380	PE	6,469	9.2
ICICIBANK	400	PE	4,215	16.2
YESBANK	160	PE	3,366	10.5
ICICIBANK	390	PE	3,157	12.2
TATASTEEL	520	PE	3,018	13.3
YESBANK	170	PE	3,012	15.5
TATASTEEL	530	PE	3,001	17.2
RELIANCE	1,300	PE	2,888	16.6
TATASTEEL	500	PE	2,838	7.5
TATAMOTORS	200	PE	2,742	11.2

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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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