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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	11,542	18,907,275	5,543,750	44.9	1.18	<b>11350</b>
PREVIOUS	11,656	19,057,500	4,738,700	58.35	1.19	
% CHANGE	-0.98%	-0.79%	16.99%	-	-	

## OUTLOOK

### Nifty

- Nifty traded in a small range before stooping lower in the second half.
- Nifty lost 100 points to end the April series at 11497.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11800PE and 12000CE.
- PCR OI stands at 1.18 compared to 1.19 in the previous trading session.
- Nifty to trade with a support of 11350.

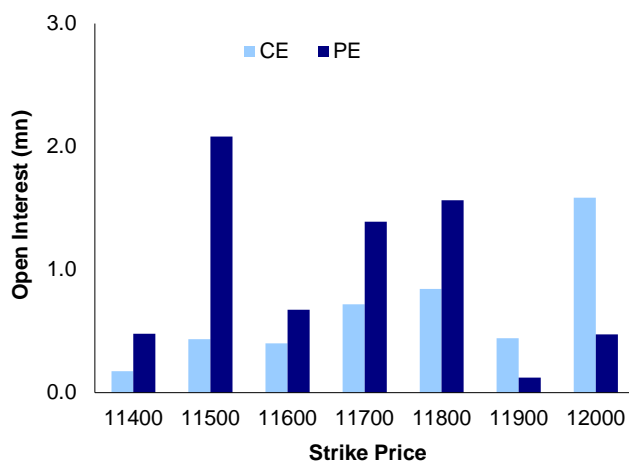
### NIFTY LEVELS

11350      11431      11585      11691      11782      11907

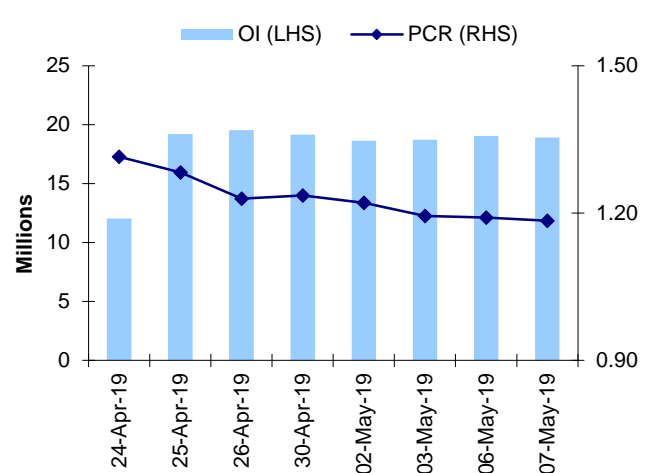
### Stocks

- **Sector:-** Oil&Gas stocks traded negative.
- Market wide open interest is seen at 326,834Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHARATFIN	17.9%	6,334,500	-1.3%
ESCORTS	14.0%	4,457,200	-2.4%
ASIANPAINT	13.9%	5,728,800	-1.8%
MARICO	12.6%	7,030,400	5.8%
CGPOWER	12.2%	23,316,000	-2.3%
GODREJIND	11.7%	1,014,000	-3.9%
ARVIND	8.9%	5,042,000	-3.0%
MUTHOOTFIN	8.6%	2,017,500	-4.5%
BATAINDIA	7.7%	2,047,650	-1.4%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HEXAWARE	-16.3%	1,881,000	1.6%
CHOLAFIN	-11.9%	637,000	0.8%
AJANTPHARM	-8.5%	674,500	-1.5%
DCBBANK	-7.8%	4,446,000	-0.9%
BHARTIARTL	-7.8%	38,924,679	-2.5%
FEDERALBNK	-7.8%	46,886,000	-1.4%
ICICIBANK	-7.0%	95,306,750	-3.7%
UBL	-6.7%	1,740,900	0.4%
SUNTV	-6.6%	6,298,000	-0.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	41,519,416	164,902	387
RELIANCE	8,877,095	120,874	1,344
ZEEL	19,850,777	73,505	369
YESBANK	40,446,604	67,249	165
TATAMOTORS	30,516,908	59,970	191
HDFCBANK	2,481,051	58,029	2,322
BHARTIARTL	17,408,388	57,540	325
HDFC	2,683,956	53,223	1,966
TCS	2,201,698	47,634	2,152

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	3.5	294	2,121,600
TATAMOTORS	220	CE	3.3	192	4,182,000
BANKBARODA	130	CE	2.0	113	3,448,000
BHEL	70	CE	1.6	64	3,127,500
DRREDDY	3,100	CE	50.6	2,951	197,500
INFRATEL	300	CE	2.2	269	454,000
YESBANK	200	CE	3.5	165	7,701,750
SBIN	330	CE	5.7	306	3,429,000
BHEL	75	CE	0.8	64	2,670,000
TATAMOTORS	250	CE	0.7	192	3,108,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	270	PE	1.1	300	2,805,600
SBIN	300	PE	11.7	306	3,435,000
ICICIBANK	380	PE	13.1	388	4,987,125
WIPRO	290	PE	4.2	294	1,472,000
AXISBANK	730	PE	22.2	747	1,630,800
TATASTEEL	500	PE	8.9	533	1,120,416
TATAMOTORS	180	PE	6.1	192	2,378,000
WIPRO	280	PE	1.6	294	1,148,800
HEROMOTOCO	2,400	PE	37.1	2,536	96,400
LUPIN	850	PE	30.2	861	267,400

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MARICO	390	CE	143,000	5400%	4.4
KTKBANK	127	CE	192,700	4000%	5.5
DISHTV	35	CE	304,000	1800%	1.7
MARICO	400	CE	923,000	1675%	2.8
DHFL	110	CE	117,000	1460%	16.5
DISHTV	34	CE	288,000	1100%	2.1
ZEEL	380	CE	124,800	860%	22.5
TATAMOTORS	195	CE	272,000	491%	10.0
DISHTV	37	CE	912,000	418%	1.1
DISHTV	36	CE	384,000	380%	1.4

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CGPOWER	30	PE	888,000	2367%	2.1
CGPOWER	34	PE	252,000	2000%	3.3
ZEEL	300	PE	240,500	1750%	6.1
VEDL	130	PE	280,600	1643%	1.9
DISHTV	29	PE	104,000	1200%	1.9
CGPOWER	25	PE	204,000	750%	1.0
DISHTV	32	PE	104,000	550%	3.1
DISHTV	28	PE	152,000	533%	1.6
ZEEL	320	PE	105,300	479%	9.5
MARICO	350	PE	169,000	442%	8.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ICICIBANK	410	CE	8,523	8.4
ICICIBANK	420	CE	8,061	5.7
ICICIBANK	400	CE	7,645	11.9
RELIANCE	1,400	CE	5,639	31.0
ICICIBANK	430	CE	4,468	3.9
ICICIBANK	450	CE	4,032	1.9
ICICIBANK	440	CE	3,674	2.7
ICICIBANK	405	CE	3,560	10.1
RELIANCE	1,500	CE	3,144	9.4
RELIANCE	1,440	CE	2,964	19.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ICICIBANK	400	PE	6658	23.15
ICICIBANK	390	PE	6157	17.7
ICICIBANK	380	PE	4392	13.1
RELIANCE	1300	PE	4238	27.8
RELIANCE	1360	PE	3220	54.15
RELIANCE	1320	PE	2860	35.35
YESBANK	160	PE	2679	11.3
RELIANCE	1340	PE	2585	43.95
RELIANCE	1380	PE	2537	65.15
TATAMOTORS	180	PE	2437	6.1

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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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