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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	11,419	19,232,025	6,840,950	59.6	1.17	<b>11350</b>
PREVIOUS	11,542	18,907,275	5,543,750	44.9	1.18	
% CHANGE	-1.07%	1.72%	23.40%	-	-	

## OUTLOOK

### Nifty

- Nifty opened negative and continued to stoop lower in the second half.
- Nifty lost 138 points to end the April series at 11359.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11000PE and 11500CE.
- PCR OI stands at 1.17 compared to 1.18 in the previous trading session.
- Nifty to trade with a support of 11350.

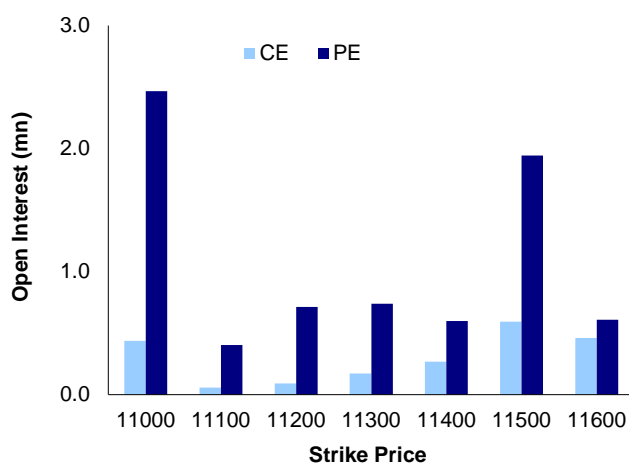
### NIFTY LEVELS

11350      11431      11585      11691      11782      11907

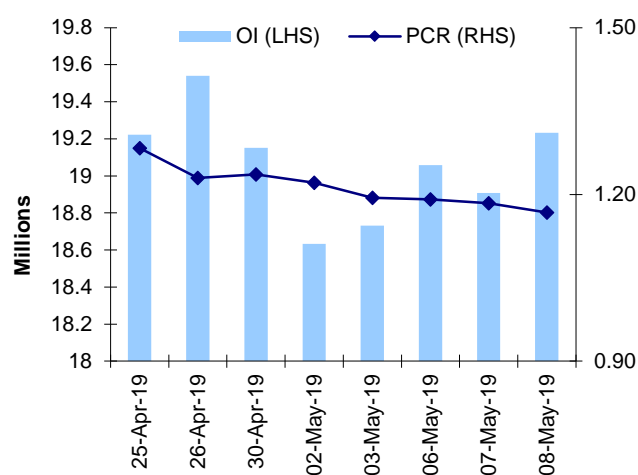
### Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide open interest is seen at 338,656Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
VOLTAS	31.4%	5,788,000	-4.1%
KAJARIACER	25.9%	2,237,300	1.5%
ZEEL	20.6%	24,592,100	-10.2%
MUTHOOTFIN	19.5%	2,410,500	-0.9%
CHENNPETRO	16.6%	1,413,000	-1.7%
SIEMENS	11.6%	1,300,200	-2.9%
TATACOMM	11.2%	2,266,000	-1.5%
NIITTECH	8.1%	1,771,500	-1.5%
CONCOR	8.0%	1,700,544	-2.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHARTIARTL	-11.6%	34,411,941	-0.1%
MFSL	-9.4%	1,958,400	0.9%
BHEL	-8.6%	44,715,000	-3.2%
CEATLTD	-7.0%	982,400	1.9%
JETAIRWAYS	-6.8%	4,617,800	3.2%
PETRONET	-6.1%	8,385,000	-0.9%
LICHSGFIN	-6.1%	8,236,800	0.8%
GODREJCP	-6.0%	5,374,200	0.0%
RAMCOCEM	-5.3%	1,232,800	-0.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ZEEL	67,279,826	230,358	332
RELIANCE	14,610,543	191,851	1,299
ICICIBANK	22,509,400	86,646	382
YESBANK	47,387,735	76,896	161
HDFC	3,626,183	70,404	1,931
HDFCBANK	3,016,052	69,505	2,307
SBIN	22,103,678	66,646	298
TATAMOTORS	28,443,735	53,234	185
AXISBANK	6,739,894	49,712	736

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	3.0	293.0	2,243,200
TATAMOTORS	220	CE	2.4	186.5	4,418,000
BHEL	70	CE	1.2	62.1	3,037,500
BANKBARODA	130	CE	1.6	111.8	3,392,000
SBIN	330	CE	4.2	299.8	3,642,000
YESBANK	200	CE	2.9	161.9	7,514,500
INFRATEL	300	CE	2.0	267.7	430,000
DRREDDY	3,100	CE	40.2	2,922.2	190,500
BHEL	75	CE	0.5	62.1	2,392,500
TATAPOWER	70	CE	1.0	64.8	3,123,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	270	PE	1.1	299	2,824,800
SBIN	300	PE	14.2	300	3,420,000
ICICIBANK	380	PE	14.1	385	5,124,625
WIPRO	290	PE	4.3	293	1,513,600
AXISBANK	730	PE	23.8	741	1,656,000
WIPRO	280	PE	1.7	293	1,264,000
TATASTEEL	500	PE	10.0	527	1,124,660
TATAMOTORS	180	PE	7.8	187	2,480,000
HEROMOTOCO	2,400	PE	43.0	2,512	100,000
WIPRO	285	PE	2.7	293	995,200

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ZEEL	340	CE	165,100	12600%	28.5
DISHTV	31	CE	120,000	1400%	3.1
BHEL	63	CE	105,000	1300%	3.3
RELCAPITAL	100	CE	124,500	1283%	21.8
IDEA	14	CE	1,211,948	1120%	1.0
ZEEL	350	CE	263,900	1028%	24.5
DISHTV	32	CE	256,000	967%	2.7
TATAMOTORS	185	CE	142,000	788%	11.7
IDEA	14	CE	2,066,272	700%	1.3
ZEEL	360	CE	468,000	650%	20.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ZEEL	270	PE	165,100	4133%	9.9
DISHTV	27	PE	304,000	660%	1.3
IDEA	11	PE	814,588	486%	0.1
DABUR	350	PE	362,500	353%	4.8
NBCC	53	PE	104,000	333%	2.6
NBCC	54	PE	136,000	325%	2.9
FEDERALBNK	81	PE	112,000	300%	0.4
CGPOWER	40	PE	564,000	292%	4.0
DISHTV	28	PE	560,000	268%	1.6
ICICIBANK	375	PE	642,125	268%	12.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,400	CE	7,683	20.1
ICICIBANK	400	CE	4,462	10.1
RELIANCE	1,360	CE	3,626	31.0
ZEEL	400	CE	3,621	9.7
RELIANCE	1,380	CE	3,552	25.0
RELIANCE	1,340	CE	3,544	38.0
YESBANK	170	CE	3,020	9.8
ICICIBANK	410	CE	2,661	6.9
YESBANK	180	CE	2,628	6.5
RELIANCE	1,420	CE	2,618	16.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	PE	7,810	47.4
ZEEL	300	PE	4,830	18.4
RELIANCE	1,280	PE	3,821	39.2
RELIANCE	1,320	PE	3,455	58.0
ICICIBANK	380	PE	2,935	14.1
YESBANK	160	PE	2,883	12.2
RELIANCE	1,200	PE	2,805	15.3
RELIANCE	1,260	PE	2,706	31.5
ZEEL	320	PE	2,648	25.2
RELIANCE	1,340	PE	2,495	68.6

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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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