



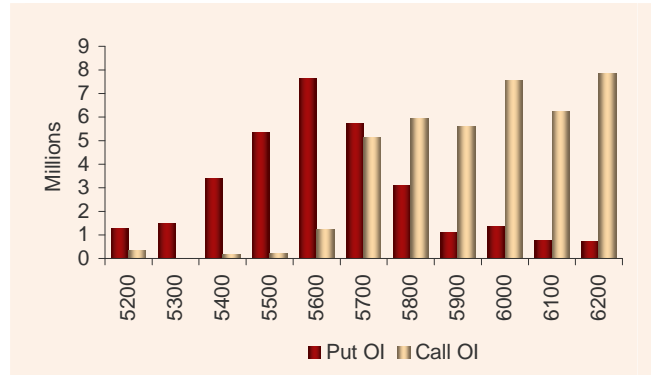
Nifty Synopsis

Particulars	Spot	Future	Prem. / Disc.	Futures OI	PCR OI	PCR VOL	VIX (%)
Current	5743.25	5740.45	(2.80)	26511850	0.93	0.86	20.17
Previous	5696.5	5700.6	4.10	25937500	0.89	0.90	21.03
Change (%)	0.82	0.70	-	2.21	-	-	-

Outlook

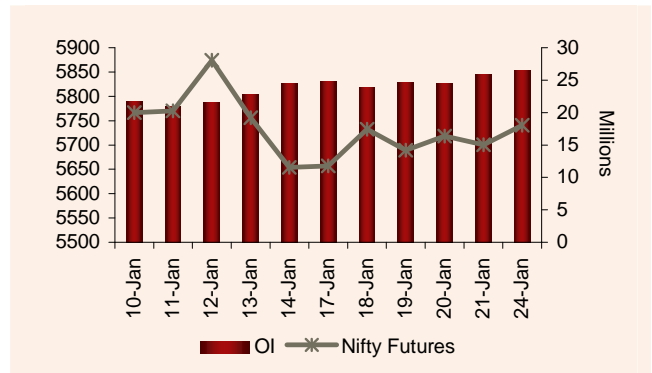
- High put option open interest build up of around 7.6 mn is seen at 5600 strike, indicating that it will act as strong support.
- High call option open interest build up of around 7.5 mn is seen at 6000 strike, indicating that it will act as strong resistance.
- In call options 5700 strike saw the highest shedding in open interest of around 16.8 lakh followed by 5600 strike which saw a shedding in open interest of around 11.7 lakh.
- In put options 5700 strike saw the highest addition in open interest of around 8.3 lakh followed by 5400 strike which saw a addition in open interest of around 3.6 lakh.
- Nifty Futures is trading at a discount of 2-3 points as compared to a premium of 4-5 points as of the previous trading day.
- The PCR for Nifty based on open interest was up at 0.93 as compared to 0.89 as of the previous trading day
- The PCR for Nifty based on Volumes was down at 0.86 as compared to 0.90 as of the previous trading day.
- Nifty Futures open interest saw a increase of around 2.21%.
- FII 's were net buyers to the tune of ₹ 431.05 Cr with an open interest of around ₹ 1,01,909.69 Cr and in Index Futures FII's were net sellers to the tune of ₹ 261.00 Cr with an open interest increase of around ₹ 1613.16 Cr.
- Securities in Ban for Trade are :- SUZLON and VIDEOIND.

Nifty Options OI built up (Current expiry)



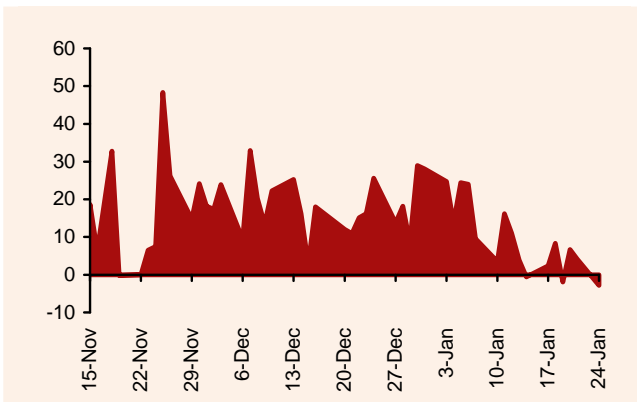
Source: NSE

Nifty open interest vs Nifty Futures



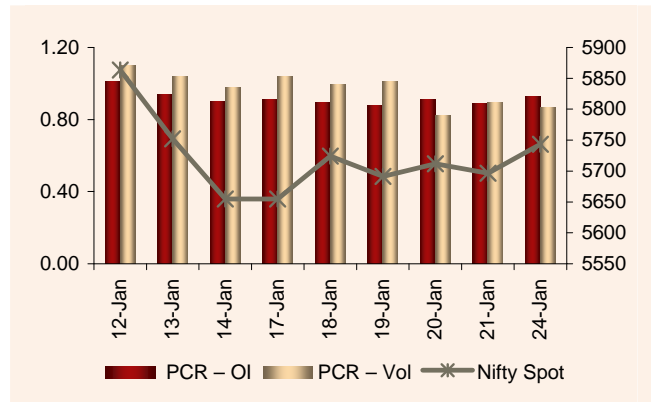
Source: NSE

Nifty Premium / Discount



Source: NSE

Nifty Spot vs PCR



Source: NSE

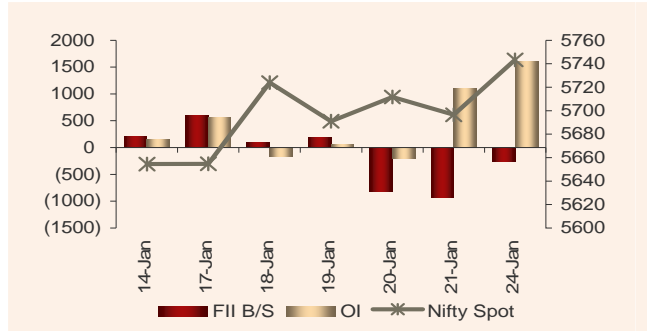


FII Derivatives Statistics (₹ in Cr.)

Product	Buy	Sell	Net	OI
INDEX FUTURES	5863.33	6124.32	-261.00	15002.02
INDEX OPTIONS	5967.92	5784.57	183.36	51654.85
STOCK FUTURES	7711.82	7163.04	548.78	34563.97
STOCK OPTIONS	450.11	490.21	-40.09	688.84
Total	19993.19	19562.14	431.05	101909.69

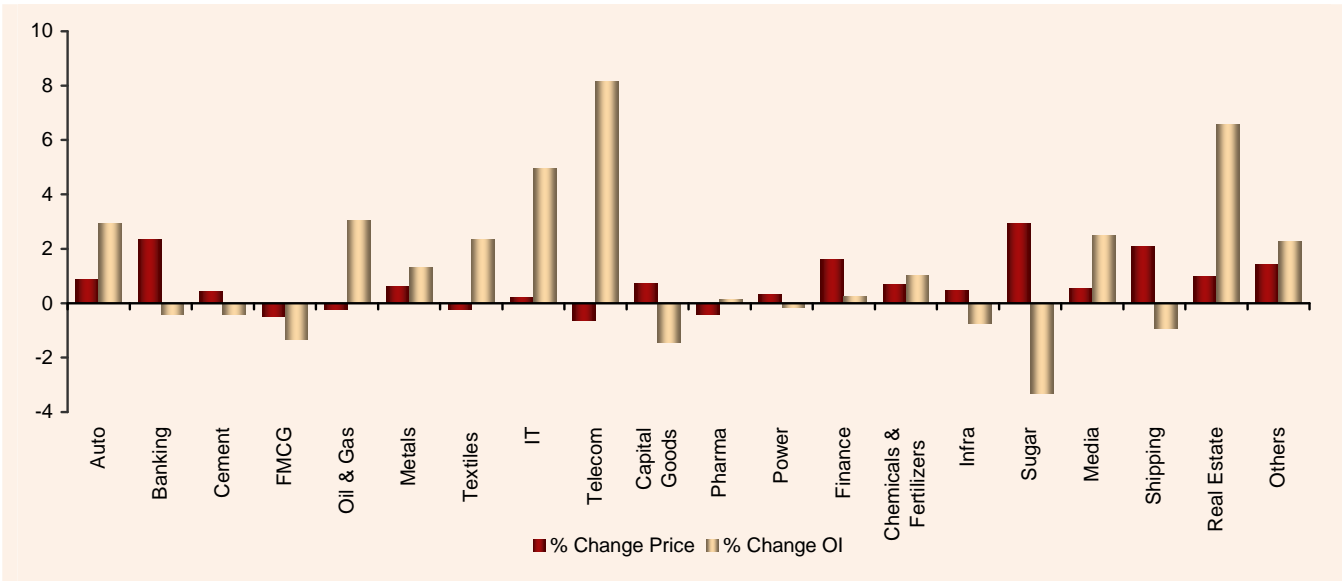
Source: NSE

FII vs Nifty Spot



Source: NSE

Sectoral Movement



Source: NSE

- Long build up was seen in Auto, Metals, IT, Finance, Chemicals & Fertilizers, Media and Real Estate.
- Short build up was seen in Oil & Gas, Textiles, Telecom and Pharma.
- Short Covering was seen in Banking, Cement, Capital Goods, Power, Infra, Sugar and Shipping.
- Long Unwinding was seen in FMCG.

Top 5 Stock Options

Scrip	Strike	CA/PA	Volume
ICICIBANK	1100	CE	13094
SBIN	2700	CE	8768
RELIANCE	1000	CE	4173
ICICIBANK	1050	PE	3987
SBIN	2600	PE	3115

Source: NSE



Open Interest Gainers

Long Buildup

Scrip	Price	Price change	% Price Change	% OI Change	% Delivery
UNITECH	58.10	0.80	1.40	17.98	12.01
IDEA	69.60	0.80	1.16	12.00	36.80
KFA	57.85	0.85	1.49	10.07	38.06
DLF	255.95	3.60	1.43	10.00	20.52
M&M	790.20	20.75	2.70	9.91	73.50

Source: NSE

Short Buildup

Scrip	Price	Price change	% Price Change	% OI Change	% Delivery
EXIDEIND	132.70	-3.55	-2.61	16.87	69.11
ASIANPAINT	2628.00	-45.70	-1.71	7.98	59.97
RELIANCE	973.00	-14.15	-1.43	7.05	58.97
ORCHIDCHEM	315.30	-6.15	-1.91	7.03	18.03
PTC	107.00	-1.50	-1.38	6.44	61.03

Source: NSE

Open Interest Losers

Short Covering

Scrip	Price	Price change	% Price Change	% OI Change	% Delivery
ALBK	215.70	3.40	1.60	-9.66	40.75
ZEEL	120.00	5.60	4.90	-9.92	46.32
SBIN	2692.60	93.45	3.60	-10.05	44.41
HINDZINC	1372.00	30.10	2.24	-12.42	51.44
YESBANK	283.95	13.35	4.93	-15.83	43.38

Source: NSE

Long Unwinding

Scrip	Price	Price change	% Price Change	% OI Change	% Delivery
VIDEOIND	206.35	-3.80	-1.81	-1.10	44.52
MCLEODRUSS	217.20	-1.85	-0.84	-2.10	61.77
MPHASIS	682.85	-5.40	-0.78	-2.61	73.56
RPOWER	140.95	-1.10	-0.77	-2.61	33.73
LICHSGFIN	190.30	-2.95	-1.53	-5.30	14.15

Source: NSE



Research Team

Vivek Mahajan

Head of Research

022-42333522

vivek.mahajan@adityabirla.com

Fundamental Team

Avinash Nahata	Head of Fundamental Desk	022-42333459	avinash.nahata@adityabirla.com
Akhil Jain	Metals & Mining	022-42333540	akhil.jain@adityabirla.com
Sunny Agrawal	FMCG/Cement	022-42333458	sunny.agrawal@adityabirla.com
Sumit Jatia	Banking & Finance	022-42333460	sumit.jatia@adityabirla.com
Shreyans Mehta	Construction/Real Estate	022-42333544	shreyans.m@adityabirla.com
Dinesh Kumar	Information Technology/Auto	022-42333531	dinesh.kumar.k@adityabirla.com
Pradeep Parkar	Database/Production	022-42333597	pradeep.parkar@adityabirla.com

Quantitative Team

Rizwan Khan	Technical and Derivative Strategist	022-42333454	rizwan.khan@adityabirla.com
Jyoti Nangrani	Sr. Technical Analyst	022-42333454	jyoti.nangrani@adityabirla.com
Raghuram	Technical Analyst	022-42333537	raghuram.p@adityabirla.com
Rahul Tendolkar	Derivatives Analyst	022-42333532	rahul.tendolkar@adityabirla.com
Amit Somani	Derivative Analyst	022-42333532	amit.somani@adityabirla.com

Advisory Support

Lalitha.MR	Advisory Desk – Retail	044-39181903	lalitha.r@adityabirla.com
Indranil Dutta	Advisory Desk – HNI	022-42333494	indranil.dutta@adityabirla.com
Suresh Gardas	Advisory Desk	022-30442101	suresh.gardas@adityabirla.com
Sandeep Pandey	Advisory Desk	022-30442104	sandeep.pandey@adityabirla.com



Disclaimer:

This document is not for public distribution and is meant solely for the personal information of the authorised recipient. No part of the information must be altered, transmitted, copied, distributed or reproduced in any form to any other person. Persons into whose possession this document may come are required to observe these restrictions. This document is for general information purposes only and does not constitute an investment advice or an offer to sell or solicitation of an offer to buy / sell any security and is not intended for distribution in countries where distribution of such material is subject to any licensing, registration or other legal requirements.

The information, opinion, views contained in this document are as per prevailing conditions and are of the date of appearing on this material only and are subject to change. No reliance may be placed for any purpose whatsoever on the information contained in this document or on its completeness. Neither Aditya Birla Money Limited (ABML) nor any person connected with it accepts any liability or loss arising from the use of this document. The views and opinions expressed herein by the author in the document are his own and do not reflect the views of Aditya Birla Money Limited or any of its associate or group companies. The information set out herein may be subject to updating, completion, revision, verification and amendment and such information may change materially. Past performance is no guarantee and does not indicate or guide to future performance.

Nothing in this document is intended to constitute legal, tax or investment advice, or an opinion regarding the appropriateness of any investment, or a solicitation of any type. The contents in this document are intended for general information purposes only. This document or information mentioned therefore should not form the basis of and should not be relied upon in connection with making any investment. The investment may not be suited to all the categories of investors. The recipients should therefore obtain your own professional, legal, tax and financial advice and assessment of their risk profile and financial condition before considering any decision.

Aditya Birla Money Limited, its associate and group companies, its directors, associates, employees from time to time may have various interests/ positions in any of the securities of the Company(ies) mentioned therein or be engaged in any other transactions involving such securities or otherwise in other securities of the companies / organisation mentioned in the document or may have other potential conflict of interest with respect of any recommendation and / related information and opinions.