



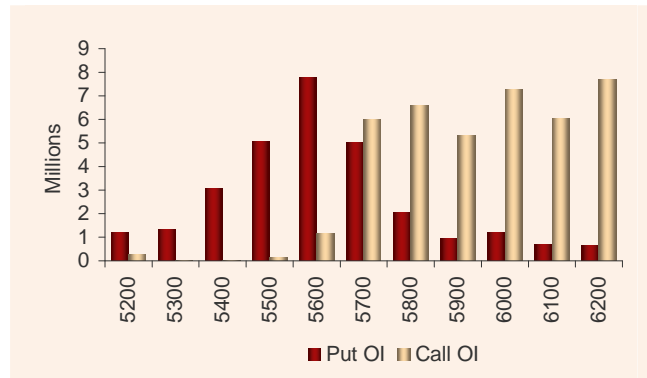
Nifty Synopsis

Particulars	Spot	Future	Prem. / Disc.	Futures OI	PCR OI	PCR VOL	VIX (%)
Current	5687.4	5684.25	(3.15)	27821950	0.89	1.00	20.78
Previous	5743.25	5740.45	(2.80)	26511850	0.93	0.86	20.17
Change (%)	-0.97	-0.98	-	4.94	-	-	-

Outlook

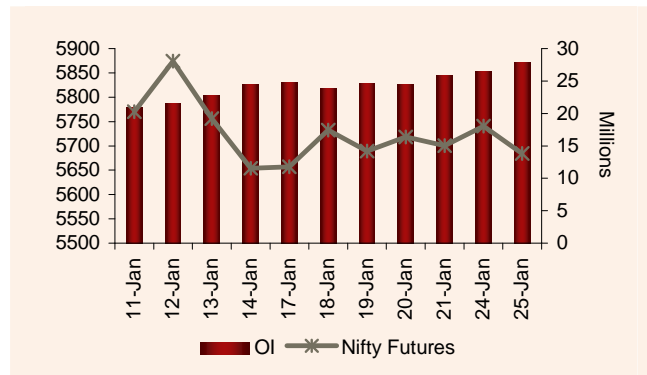
- High put option open interest build up of around 7.8 mn is seen at 5600 strike, indicating that it will act as strong support.
- High call option open interest build up of around 7.2 mn is seen at 6000 strike, indicating that it will act as strong resistance.
- In call options 5700 strike saw the highest addition in open interest of around 8.5 lakh followed by 5800 strike which saw a addition in open interest of around 6.1 lakh.
- In put options 5800 strike saw the highest shedding in open interest of around 10.5 lakh followed by 5700 strike which saw a shedding in open interest of around 6.9 lakh.
- Nifty Futures is trading at a discount of 3-4 points as compared to a discount of 2-3 points as of the previous trading day.
- The PCR for Nifty based on open interest was down at 0.89 as compared to 0.93 as of the previous trading day
- The PCR for Nifty based on Volumes was up at 1.00 as compared to 0.86 as of the previous trading day.
- Nifty Futures open interest saw a increase of around 4.94%.
- FII 's were net buyers to the tune of ₹ 1998.83 Cr with an open interest of around ₹ 1,01,752.82 Cr and in Index Futures FII's were net buyers to the tune of ₹ 85.04 Cr with an open interest decrease of around ₹ 287.61 Cr.
- Securities in Ban for Trade are :- VIDEOIND.

Nifty Options OI built up (Current expiry)



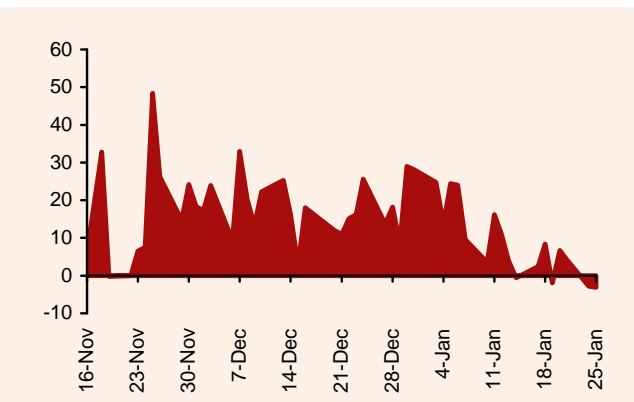
Source: NSE

Nifty open interest vs Nifty Futures



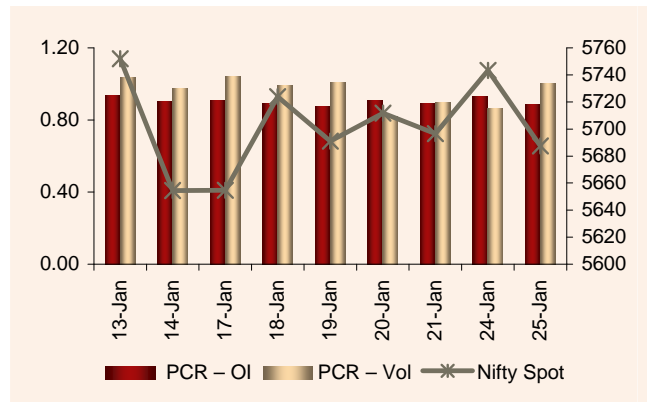
Source: NSE

Nifty Premium / Discount



Source: NSE

Nifty Spot vs PCR



Source: NSE

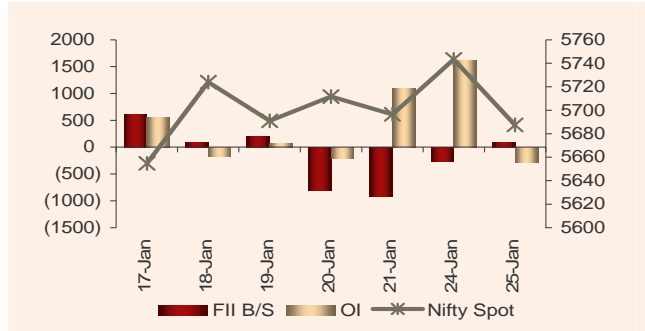


FII Derivatives Statistics (₹ in Cr.)

Product	Buy	Sell	Net	OI
INDEX FUTURES	6512.10	6427.06	85.04	14714.41
INDEX OPTIONS	9860.98	8577.76	1283.22	52868.15
STOCK FUTURES	11461.45	10837.78	623.67	33522.97
STOCK OPTIONS	416.25	409.35	6.90	647.29
Total	28250.78	26251.95	1998.83	101752.82

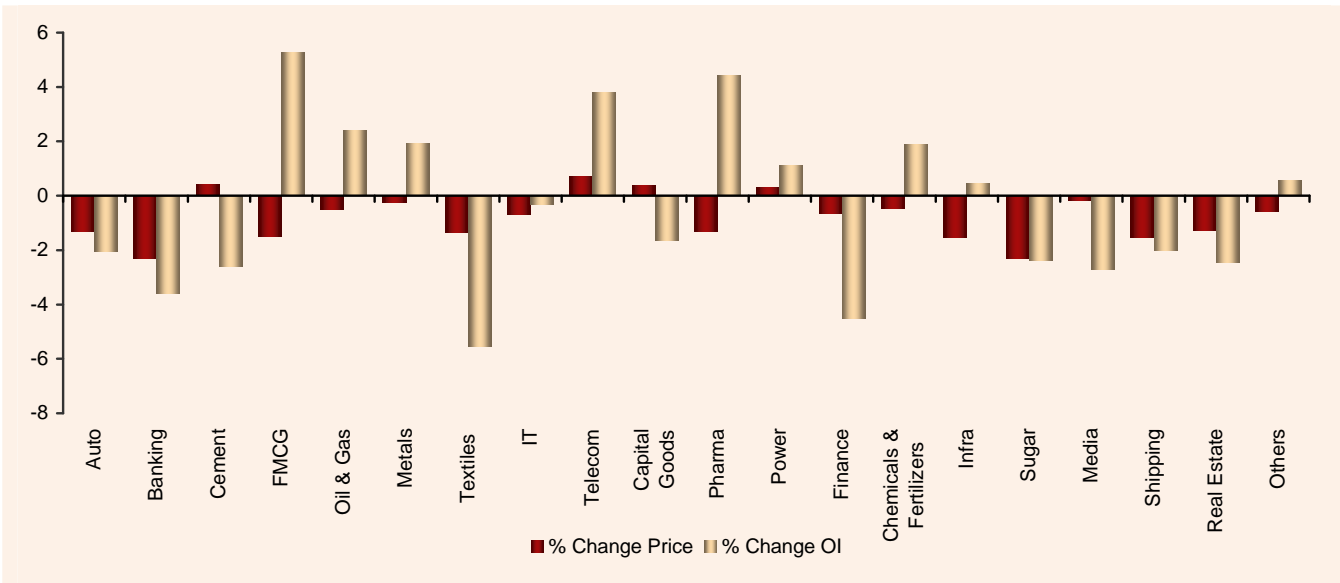
Source: NSE

FII vs Nifty Spot



Source: NSE

Sectoral Movement



Source: NSE

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

Top 5 Stock Options

Scrip	Strike	CA/PA	Volume
SBIN	2700	CE	11381
ICICIBANK	1100	CE	7895
SBIN	2700	PE	4625
TATASTEEL	660	CE	3666
ICICIBANK	1050	PE	3602

Source: NSE



Open Interest Gainers

Long Buildup

Scrip	Price	Price change	% Price Change	% OI Change	% Delivery
SOBHA	281.10	3.20	1.15	9.50	18.42
SIEMENS	740.60	14.70	2.03	6.42	61.05
HINDALCO	234.70	2.45	1.05	4.83	29.21
BHARTIARTL	337.35	3.35	1.00	4.56	66.54
IDEA	71.75	2.15	3.09	4.50	27.09

Source: NSE

Short Buildup

Scrip	Price	Price change	% Price Change	% OI Change	% Delivery
DRREDDY	1580.30	-55.25	-3.38	11.06	51.13
IOB	128.25	-3.25	-2.47	10.93	37.18
HINDUNILVR	281.65	-15.30	-5.15	10.77	49.64
ADANIANT	622.00	-15.95	-2.50	10.69	67.15
APIL	600.45	-9.20	-1.51	10.07	18.56

Source: NSE

Open Interest Losers

Short Covering

Scrip	Price	Price change	% Price Change	% OI Change	% Delivery
VOLTAS	215.60	4.60	2.18	-6.49	45.50
ACC	1011.60	14.15	1.42	-8.78	36.95
ZEEL	123.55	3.55	2.96	-8.88	69.27
GAIL	473.75	13.75	2.99	-13.36	54.75
JETAIRWAYS	623.65	11.75	1.92	-15.67	25.46

Source: NSE

Long Unwinding

Scrip	Price	Price change	% Price Change	% OI Change	% Delivery
CANBK	600.35	-9.20	-1.51	-8.55	26.83
LICHSGFIN	186.45	-3.85	-2.02	-9.41	17.35
SUZLON	51.75	-1.30	-2.45	-11.55	19.42
EDUCOMP	511.30	-6.55	-1.26	-11.56	16.30
PRAJIND	79.45	-3.70	-4.45	-19.11	23.50

Source: NSE



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