



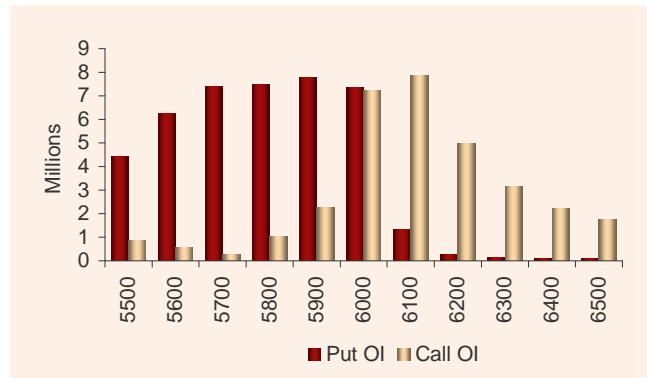
Nifty Synopsis

Particulars	Spot	Future	Prem. / Disc.	Futures OI	PCR OI	PCR VOL	VIX (%)
Current	5996	6014.15	18.15	28998300	1.46	1.11	18.13
Previous	5998.1	6011.85	13.75	28422750	1.42	1.22	18.45
Change (%)	-0.04	0.04	-	2.02	-	-	-

Outlook

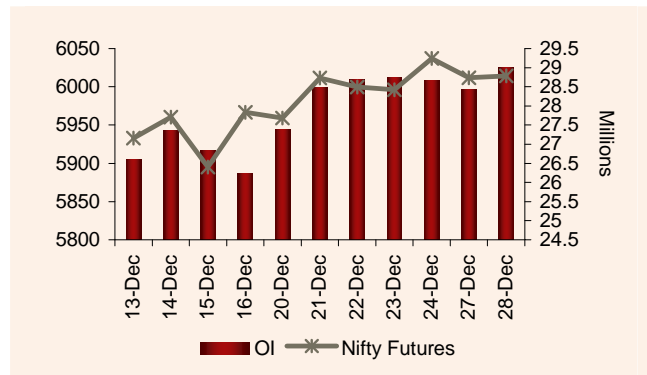
- High put option open interest build up of around 7.7 mn is seen at 5900 strike, indicating that it will act as strong support.
- High call option open interest build up of around 7.8 mn is seen at 6100 strike, indicating that it will act as strong resistance.
- In call options 6000 strike saw the highest addition in open interest of around 3.4 lakh however 5900 strike saw the highest shedding in open interest of around 4.8 lakh.
- In put options 5900 strike saw the highest addition in open interest of around 3.1 lakh however 6100 strike saw the highest shedding in open interest of around 2.7 lakh.
- Nifty Futures is trading at a premium of 18-19 points as compared to a premium of 13-14 points as of the previous trading day.
- The PCR for Nifty based on open interest was up at 1.46 as compared to 1.42 as of the previous trading day
- The PCR for Nifty based on Volumes was down at 1.11 as compared to 1.22 as of the previous trading day.
- Nifty Futures open interest saw a increase of around 2.02%.
- FII 's were net buyers to the tune of ₹ 180.62 Cr with an open interest of around ₹ 1,16,509.18 Cr and in Index Futures FII's were net sellers to the tune of ₹ 218.43 Cr with an open interest increase of around ₹ 497.66 Cr.
- Securities in Ban for Trade are :- ABGSHIP, CORE PROJECTS, KFA, ORCHIDCHEM and SUZLON.

Nifty Options OI built up (Current expiry)



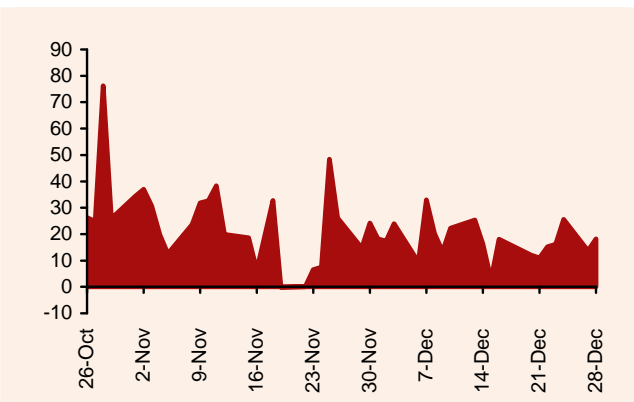
Source: NSE

Nifty open interest vs Nifty Futures



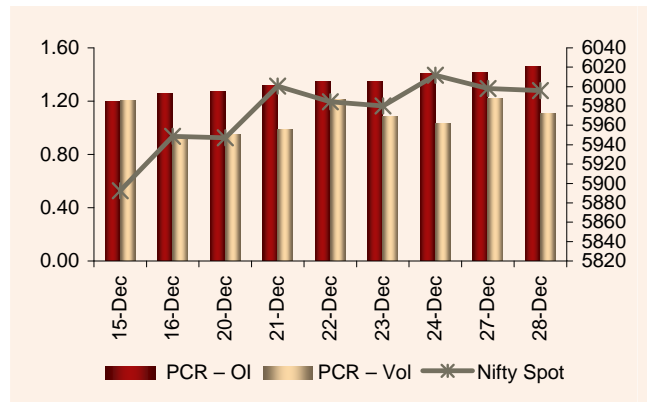
Source: NSE

Nifty Premium / Discount



Source: NSE

Nifty Spot vs PCR



Source: NSE

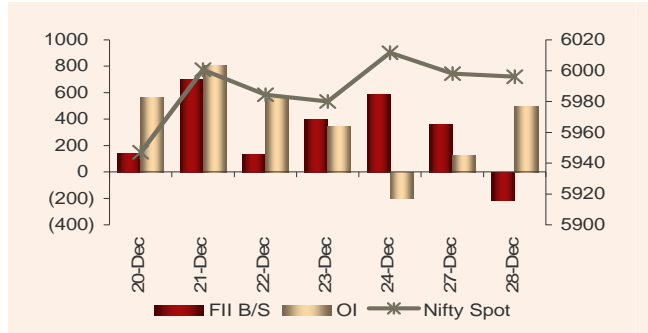


FII Derivatives Statistics (₹ in Cr.)

Product	Buy	Sell	Net	OI
INDEX FUTURES	3843.77	4062.20	-218.43	20600.86
INDEX OPTIONS	5027.60	4245.01	782.58	58733.02
STOCK FUTURES	6206.18	6580.84	-374.66	36410.99
STOCK OPTIONS	207.69	216.56	-8.87	764.31
Total	15285.24	15104.62	180.62	116509.18

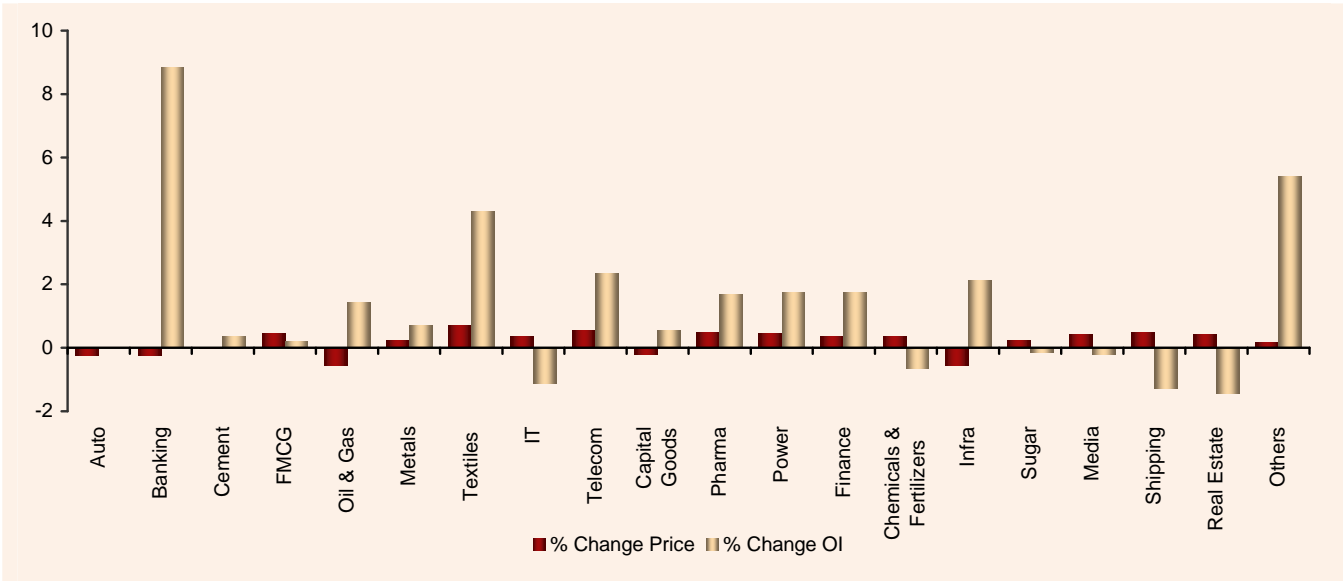
Source: NSE

FII vs Nifty Spot



Source: NSE

Sectoral Movement



Source: NSE

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

Top 5 Stock Options

Scrip	Strike	CA/PA	Volume
TATAMOTORS	1300	CA	3883
RCOM	140	CA	3653
SBIN	2800	CA	2724
RELIANCE	1060	CA	2078
TATAMOTORS	1300	PA	2006

Source: NSE



Open Interest Gainers

Long Buildup

Scrip	Price	Price change	% Price Change	% OI Change	% Delivery
HEXAWARE	112.35	5.05	4.71	20.50	17.23
HINDOILEXP	223.60	19.15	9.37	20.03	14.38
TV-18	69.50	0.70	1.02	10.64	50.71
PRAJIND	81.00	1.45	1.82	9.70	16.40
TATAPOWER	1338.15	23.90	1.82	9.48	47.25

Source: NSE

Short Buildup

Scrip	Price	Price change	% Price Change	% OI Change	% Delivery
BANKINDIA	428.35	-7.85	-1.80	32.63	37.13
ICICIBANK	1116.00	-11.40	-1.01	13.63	44.60
AXISBANK	1293.70	-23.95	-1.82	13.10	45.90
GVKPIL	40.05	-0.70	-1.72	9.54	63.72
INDIANB	245.55	-6.65	-2.64	8.34	53.63

Source: NSE

Open Interest Losers

Short Covering

Scrip	Price	Price change	% Price Change	% OI Change	% Delivery
EXIDEIND	167.80	2.75	1.67	-5.23	62.58
UNITECH	63.10	1.20	1.94	-5.27	28.98
ZEEL	139.80	3.05	2.23	-6.84	58.66
SUZLON	52.05	1.35	2.66	-8.58	27.72
IDEA	68.60	0.75	1.11	-13.70	43.76

Source: NSE

Long Unwinding

Scrip	Price	Price change	% Price Change	% OI Change	% Delivery
GAIL	507.45	-3.90	-0.76	-4.20	72.59
GMRINFRA	44.85	-0.30	-0.66	-4.24	40.38
AMBUJACEM	143.25	-1.30	-0.90	-4.83	35.06
ONGC	1292.55	-12.35	-0.95	-5.10	74.44
COLPAL	849.70	-4.70	-0.55	-8.37	83.22

Source: NSE



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