



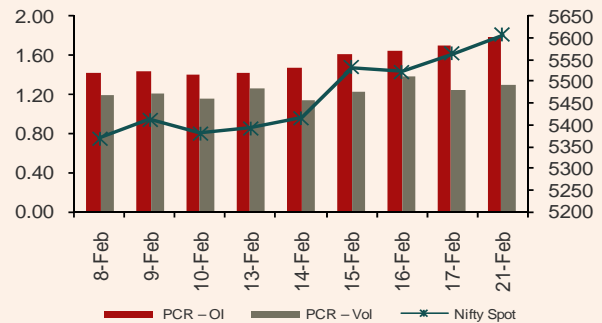
Nifty Synopsis

Particulars	Spot	Future	Prem. / Disc.	Futures OI	PCR OI	PCR VOL	VIX (%)
Current	5607.15	5622.15	15.00	31602550	1.80	1.30	26.25
Previous	5564.3	5589.6	25.30	30175850	1.70	1.25	24.18
Change (%)	0.77	0.58	-	4.73	-	-	8.56

Outlook

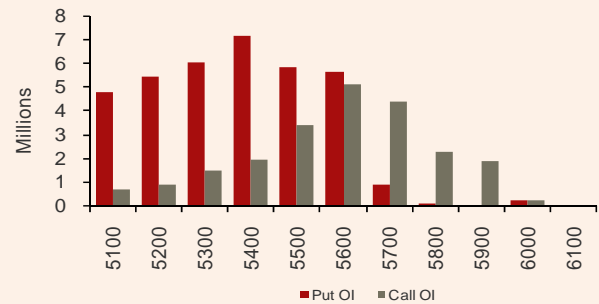
- **Nifty Futures open interest saw a increase of around 4.73% and Nifty Futures saw a increase of around 0.58%:** Indicating Long build up in Nifty.
- **India VIX saw a increase of around 8.56%:** Indicating negativenes for the market.
- **The PCR for Nifty based on open interest was up at 1.80 as compared to 1.70 as of the previous trading day:** Indicating negativenes for the market as Nifty has entered overbought zone and slight correction is possible from these levels.
- **Nifty Futures is trading at a premium of 15-16 points as compared to a premium of 25-26 points as of the previous trading day:** Indicating negativenes for the market.
- **High put option open interest build up of around 5.8 mn is seen at 5500 strike:** Indicating that the traders are betting that 5500-5490 might act as strong support.
- **High call option open interest build up of around 4.3 mn is seen at 5700 strike:** Indicating that the traders are betting that 5700-5710 might act as strong resistance.
- **In call options 5500 strike saw a shedding in open interest of around 0.98 mn:** Further indicating that 5500 might act as a strong support.
- **In put options 5600 strike saw a addition in open interest of around 0.84 mn:** Indicating that 5600 might act as a new support going forward.
- **Securities in Ban for Trade are:** - ABGSHIP, ALOKTEXT and IFCL.

Nifty Spot vs PCR



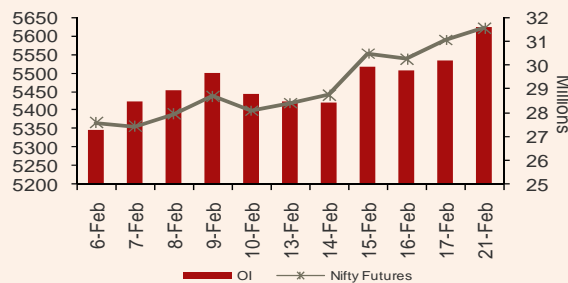
Source: NSE

Nifty Options OI built up (Current expiry)



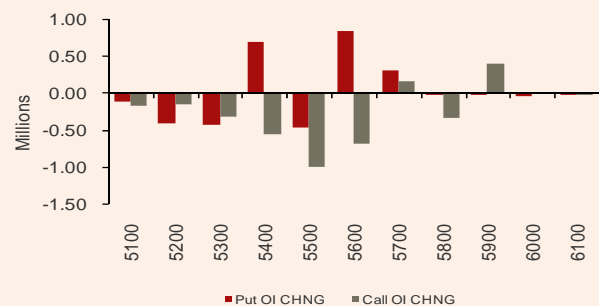
Source: NSE

Nifty open interest vs Nifty Futures



Source: NSE

Nifty Options OI CHNG (Current expiry)



Source: NSE

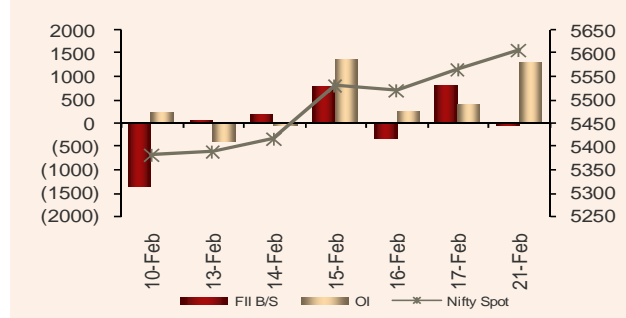


FII Derivatives Statistics (₹ in Cr.)

Product	Buy	Sell	Net	OI
INDEX FUTURES	7183.58	7238.99	-55.41	18553.92
INDEX OPTIONS	11982.14	12264.76	-282.62	50063.21
STOCK FUTURES	9470.67	9821.86	-351.19	34271.19
STOCK OPTIONS	105.62	123.83	-18.21	1879.74
Total	28742.02	29449.45	-707.43	104768.06

Source: NSE

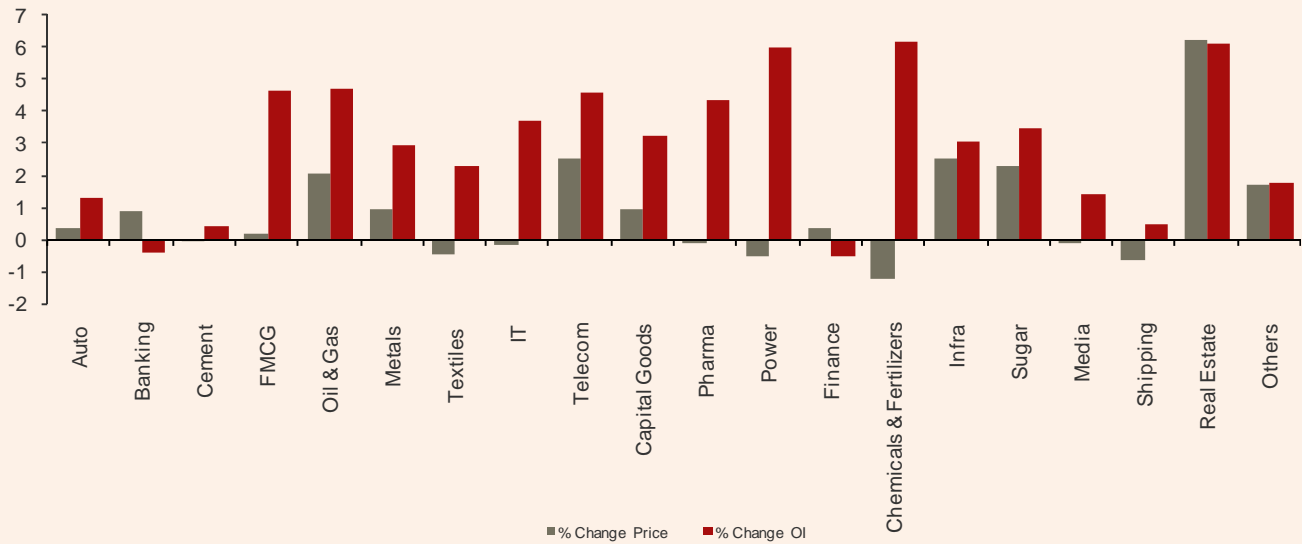
FII vs Nifty Spot



Source: NSE

- FII's were net sellers to the tune of ₹ 707.43 Cr with an open interest of around ₹ 1,04,768.06 Cr. In Index Options FII's were net sellers to the tune of ₹ 282.62 Cr with an open interest of around ₹ 50,063.21 Cr. In Index Futures FII's were net sellers to the tune of ₹ 55.41 Cr with an open interest increase of around ₹ 1301.42 Cr: Indicating Short build up in Index Futures by FII's.

Sectoral Movement



Source: NSE

- Long build up was seen in:** Oil & Gas, Telecom, Infra and Real Estate.
- Short build up was seen in:** Chemicals & Fertilizers.



Option Activity

Stock	Fut Price	Option Type	Strike	OI_Chng	OI
UNITECH	35.65	P	32.5	11,04,000	14,08,000
TATAMOTORS	272.1	C	280	5,84,000	36,72,000
STER	128.85	C	130	3,20,000	11,18,000
HINDALCO	156	P	150	2,48,000	15,22,000
TATASTEEL	492.4	P	500	1,38,000	2,22,000
DLF	259.05	P	250	1,36,000	4,03,000
ONGC	295.45	P	280	1,20,000	3,20,000
TATASTEEL	492.4	C	480	-1,40,000	4,72,500
HINDALCO	156	C	170	-1,56,000	17,82,000
TATAMOTORS	272.1	P	280	-2,02,000	11,18,000
BHARTIARTL	361.2	C	360	-2,03,000	17,46,000
RELIANCE	840.9	C	840	-2,07,750	6,16,000
SUZLON	30.9	C	35	-3,20,000	35,92,000
IFCI	47.8	C	50	-6,24,000	38,96,000
RCOM	107.65	C	100	-8,08,000	27,28,000
UNITECH	35.65	C	32.5	-16,16,000	23,84,000

Source: NSE

- **High OI addition of around 5,84,000 was seen in 280 Call of TATAMOTORS:** Indicating that 280 might act as a strong Resistance for it.
- **High OI addition of around 1,20,000 was seen in 280 Put of ONGC:** Indicating that 280 might act as a strong Support for it.

Top 5 Stock Options

Scrip	Strike	CA/PA	Volume
TATASTEEL	500	CE	4991
RELIANCE	840	CE	4922
SBIN	2500	CE	4831
BHARTIARTL	360	CE	3802
RELIANCE	820	PE	2933

Source: NSE



Open Interest Gainers

Long Buildup

Scrip	Price	Price change	% Price Change	% OI Change	% Delivery
VIPIND	125.65	8.80	7.53	67.94	19.67
LITL	23.55	0.90	3.97	19.16	38.54
HINDOILEXP	150.75	13.05	9.48	18.38	16.95
HDIL	131.45	8.60	7.00	17.26	18.59
SREINFRA	36.20	2.60	7.74	15.45	30.07

Source: NSE

Short Buildup

Scrip	Price	Price change	% Price Change	% OI Change	% Delivery
ABB	884.45	-12.25	-1.37	17.71	33.07
PETRONET	172.65	-3.25	-1.85	16.89	51.46
PFC	214.90	-5.85	-2.65	16.48	62.51
TATAPOWER	116.00	-2.50	-2.11	16.23	46.22
GSPL	81.15	-2.80	-3.34	15.81	67.22

Source: NSE

Open Interest Losers

Short Covering

Scrip	Price	Price change	% Price Change	% OI Change	% Delivery
VIDEOIND	180.85	5.85	3.34	-13.38	34.55
GODREJIND	241.75	25.30	11.69	-11.97	41.89
HEROMOTOCO	2148.10	34.15	1.62	-6.47	48.73
SRTRANSFIN	592.05	15.80	2.74	-6.01	83.88
VOLTAS	115.05	6.25	5.74	-5.71	30.06

Source: NSE

Long Unwinding

Scrip	Price	Price change	% Price Change	% OI Change	% Delivery
RECLTD	242.60	-7.05	-2.82	-6.48	62.98
KTKBANK	108.65	-0.90	-0.82	-5.50	54.36
SCI	76.70	-0.70	-0.90	-4.44	28.08
PATNI	472.45	-5.10	-1.07	-4.15	45.98
MARUTI	1314.40	-12.55	-0.95	-3.73	56.08

Source: NSE

- **Long build up was seen in:** VIPIND, HINDOILEXP, HDIL and SREINFRA.
- **Short build up was seen in:** PFC, TATAPOWER and GSPL.



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