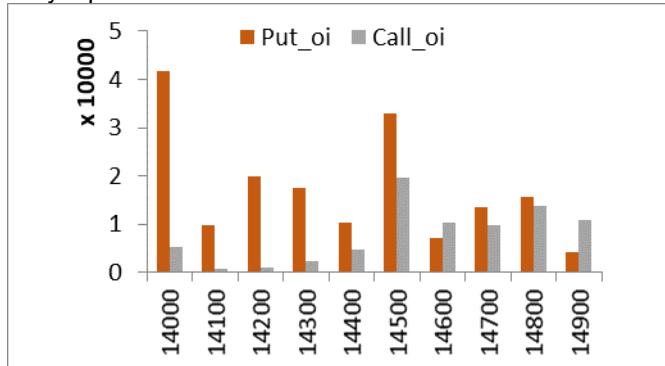


| Nifty Futures View      |                | Volatility        |              | Bank Nifty Future View      |                |
|-------------------------|----------------|-------------------|--------------|-----------------------------|----------------|
| Nifty Active Futures    | 14343          | India VIX Index   | 23.00        | BankNifty Active Futures    | 30869.00       |
| Nifty Active Futures OI | 11202900       | Nifty ATM Call IV | <b>23.28</b> | BankNifty Active Futures OI | 18,15,100      |
| Change in OI            | -106050        | Nifty ATM Put IV  | <b>24.39</b> | Change in OI                | 1243840        |
| Premium / Discount      | 32.00          | PCR Index Options | 0.88         | Premium / Discount          | 77.00          |
| Inference               | Long Unwinding | PCR F&O Total     | 0.93         | Inference                   | Short Build up |

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 14343 on a negative note with 0.94% decrease in open interest indicating Long Unwinding.

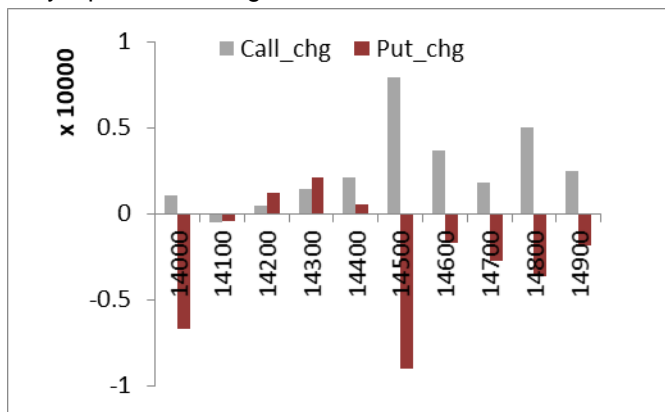
Nifty Futures closed at a premium of 32 points compared to previous day premium of 55 points.

BankNifty closed at 30869 on a negative note with 1.47% increase in open interest indicating Short Build Up.

BankNifty Futures closed at a premium of 77 points compared to the previous day premium of 170 points.

FII's were **Sellers** in **Index Futures** to the tune of **1740** crores and were **Buyers** in **Index Options** to the tune of **954** crores, **Sellers** in the Stock Futures to the tune of **398** crores. **Net Sellers** in derivative segment to the tune of **760** crores.

India VIX index is at 23.00 v/s 19.78. Nifty ATM call option IV is currently 23.28 whereas Nifty ATM put option IV is quoting at 24.39

**Nifty Options - Change in OI**


Index options PCR is at 0.88 v/s 1.29 & F&O Total PCR is at 0.93.

Among stock futures Long Build up are **DRREDDY**, **CIPLA**, **LALPATHLAB** may remain strong in coming session.

Stock which witnessed Short Build up are **MINDTREE**, **LUPIN**, **MGL** & **INDIGO** may remain weak in coming session.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 14500 & 13500 which may act as support for current expiry.

Nifty Call strike 15000 followed by 14500 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BANPERIOD: SAIL**
**Stock Futures - Long Build**

| Symbol     | Fut Price | % Chg | Open Interest | % Chg  |
|------------|-----------|-------|---------------|--------|
| DRREDDY    | 5010.35   | 4.72% | 3492625.00    | 14.43% |
| CIPLA      | 906.85    | 1.99% | 12616500.00   | 8.82%  |
| LALPATHLAB | 3340.45   | 6.06% | 372000.00     | 7.13%  |

**Stock Futures - Short Build Up**

| Symbol   | Fut Price | % Chg  | Open Interest | % Chg |
|----------|-----------|--------|---------------|-------|
| MINDTREE | 2152.70   | -3.91% | 2232000.00    | 7.10% |
| LUPIN    | 1047.90   | -3.51% | 7878650.00    | 5.21% |
| MGL      | 1085.30   | -5.04% | 1644000.00    | 5.10% |
| INDIGO   | 1571.70   | -4.29% | 4248000.00    | 5.06% |

**Nifty 50 Open Interest (OI) Dashboard**

| HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE |           |         |         |           |         |
|--|-----------|---------|---------|-----------|---------|
| NIFTY 50   | CE STRIKE | CE OI   | CMP     | PE Strike | PE OI   |
| ADANIAPORTS  | 900       | 3190000 | 750     | 700       | 1532500 |
| ASIANPAINT   | 2700      | 195600  | 2602.35 | 2500      | 136500  |
| AXISBANK   | 700       | 3183600 | 639.7   | 650       | 903600  |
| BAJAJ-AUTO   | 4000      | 98500   | 3542.6  | 3500      | 57500   |
| BAJAJFINSV   | 10000     | 37250   | 9175    | 8500      | 36500   |
| BAJFINANCE   | 5000      | 367750  | 4519    | 4500      | 307500  |
| BHARTIARTL   | 600       | 5775120 | 523.5   | 500       | 1747344 |
| BPCL   | 450       | 2970000 | 404.8   | 400       | 1985400 |
| BRITANNIA  | 4000      | 80200   | 3814    | 3700      | 60600   |
| CIPLA  | 1000      | 1105000 | 907     | 800       | 551200  |
| COALINDIA  | 150       | 6148800 | 125.25  | 130       | 3360000 |
| DIVISLAB   | 4000      | 128600  | 3795    | 3700      | 35400   |
| DRREDDY  | 5000      | 418625  | 5098    | 4500      | 101500  |
| EICHERMOT  | 2700      | 94500   | 2432.95 | 2500      | 63000   |
| TATACONSUM   | 700       | 888300  | 656.9   | 640       | 467100  |
| GRASIM   | 1500      | 333450  | 1378.5  | 1300      | 191900  |
| HCLTECH  | 1050      | 1188600 | 1012.95 | 900       | 422800  |
| HDFC   | 2600      | 373800  | 2426    | 2400      | 250800  |
| HDFCBANK   | 1500      | 4079900 | 1375.2  | 1400      | 1219350 |
| HDFCLIFE   | 700       | 517000  | 689     | 680       | 434500  |
| HEROMOTOCO   | 3000      | 396300  | 2788    | 2700      | 161700  |
| HINDALCO   | 400       | 3177700 | 339.1   | 300       | 3470100 |
| HINDUNILVR   | 2500      | 475800  | 2460    | 2200      | 183000  |
| ICICIBANK  | 600       | 9462750 | 540.9   | 600       | 2948000 |
| INDUSINDBK   | 1000      | 1534500 | 844.5   | 1000      | 900000  |

| HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE |           |          |         |           |         |
|--|-----------|----------|---------|-----------|---------|
| NIFTY 50   | CE STRIKE | CE OI    | CMP     | PE Strike | PE OI   |
| INFY   | 1500      | 3838800  | 1431.5  | 1300      | 2409000 |
| IOC  | 100       | 7488000  | 87.2    | 90        | 3016000 |
| ITC  | 220       | 16710400 | 205.3   | 200       | 5238400 |
| JSWSTEEL   | 650       | 2259900  | 605     | 500       | 1873800 |
| KOTAKBANK  | 1800      | 560400   | 1740    | 1700      | 372400  |
| LT   | 1500      | 722200   | 1354    | 1300      | 424925  |
| M&M  | 850       | 687400   | 750.55  | 700       | 278600  |
| MARUTI   | 7000      | 207500   | 6533    | 6500      | 125100  |
| NESTLEIND  | 18000     | 13150    | 17454.2 | 16000     | 7250    |
| NTPC   | 110       | 14198700 | 99.35   | 100       | 2376900 |
| ONGC   | 110       | 7199500  | 98.35   | 100       | 1855700 |
| POWERGRID  | 220       | 2620000  | 201.5   | 200       | 1112000 |
| RELIANCE   | 2100      | 3089500  | 1915.65 | 1900      | 1458750 |
| SBILIFE  | 1000      | 495000   | 877     | 900       | 936750  |
| SBIN   | 400       | 12663000 | 330.7   | 300       | 4368000 |
| SHREECEM   | 32000     | 1500     | 30198.6 | 28500     | 1300    |
| SUNPHARMA  | 650       | 1902600  | 622.45  | 580       | 667800  |
| TATAMOTORS   | 350       | 7227600  | 287.5   | 280       | 3733500 |
| TATASTEEL  | 1000      | 3580200  | 855.85  | 800       | 2344300 |
| TCS  | 3400      | 1459200  | 3250    | 2700      | 667500  |
| TECHM  | 1100      | 584400   | 1039.85 | 900       | 304800  |
| TITAN  | 1600      | 483750   | 1513    | 1500      | 216750  |
| ULTRACEMCO   | 7000      | 143400   | 6520    | 6500      | 38000   |
| UPL  | 700       | 920400   | 591     | 600       | 468000  |
| WIPRO  | 500       | 5052800  | 435     | 400       | 2051200 |

**Participant wise Change in Open Interest for Today.**

|        | INDEX FUTURE |       | STOCK FUTURE |        | INDEX CALLS |        | INDEX PUTS |        |
|--------|--------------|-------|--------------|--------|-------------|--------|------------|--------|
|        | LONG         | SHORT | LONG         | SHORT  | LONG        | SHORT  | LONG       | SHORT  |
| FII    | -2537        | 14381 | 8912         | 14083  | 31469       | 27268  | 14485      | 3480   |
| DII    | 10           | 411   | -1249        | -2951  | 0           | 0      | 2925       | 0      |
| PRO    | 5933         | -6508 | 11393        | -11649 | 60291       | 215503 | 2439       | 10863  |
| CLIENT | -192         | -5070 | -33136       | -13563 | 443727      | 292716 | -51835     | -46329 |
| TOTAL  | 3214         | 3214  | -14080       | -14080 | 535487      | 535487 | -31986     | -31986 |

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