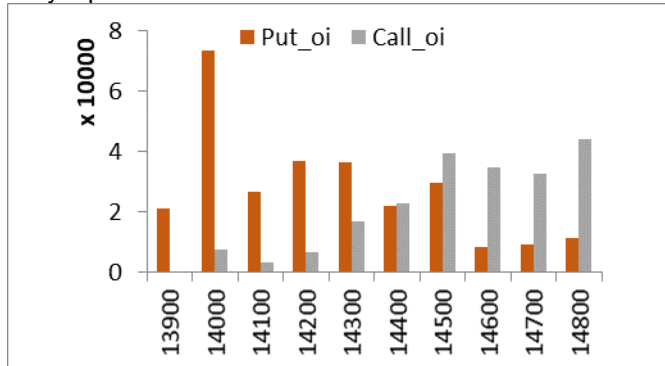


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14339	India VIX Index	22.69	BankNifty Active Futures	31710.00
Nifty Active Futures OI	10226100	Nifty ATM Call IV	20.7	BankNifty Active Futures OI	16,57,700
Change in OI	-289500	Nifty ATM Put IV	25.24	Change in OI	1243840
Premium / Discount	-3.00	PCR Index Options	1.27	Premium / Discount	-13.00
Inference	Long Unwinding	PCR F&O Total	0.89	Inference	Long Unwinding

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 14339 on a negative note with 2.75% decrease in open interest indicating Long Unwinding.

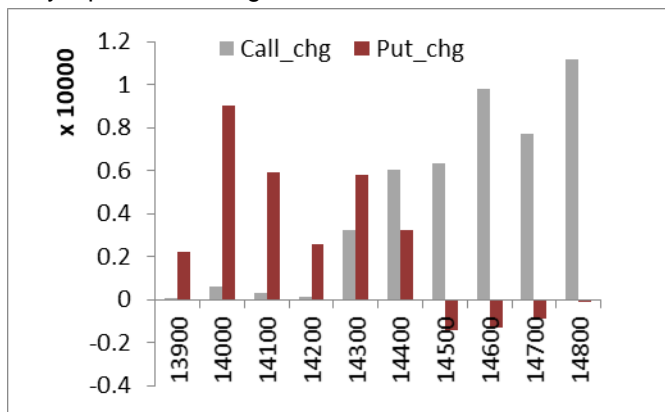
Nifty Futures closed at a discount of 3 points compared to previous day discount of 3 points.

BankNifty closed at 31710 on a negative note with 4.99 % decrease in open interest indicating Long Unwinding.

BankNifty Futures closed at a discount of 13 points compared to the previous day discount of 20 points.

FII's were **Sellers** in **Index Futures** to the tune of **233** crores and were **Buyers** in **Index Options** to the tune of **310** crores, **Buyers** in the Stock Futures to the tune of **1297** crores. **Net Buyers** in derivative segment to the tune of **1524** crores.

India VIX index is at 22.69 v/s 23.02. Nifty ATM call option IV is currently 20.7 whereas Nifty ATM put option IV is quoting at 25.24

**Nifty Options - Change in OI**


Index options PCR is at 1.27 v/s 1.27 & F&O Total PCR is at 0.89.

Among stock futures Long Build up are **CADILAHC, AMARAHBAT, AARTIIND & PVR** may remain strong in coming session.

Stock which witnessed Short Build up are **BRITANNIA, TVSMOTOR, L&TFH & M&M** may remain weak in coming session.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 13500 & 14200 which may act as support for current expiry.

Nifty Call strike 15000 followed by 14800 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BANPERIOD: IBULHSGFIN & SUNTV**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
CADILAHC	572.30	3.60%	17584600.00	19.66%
AMARAJABAT	802.90	0.56%	4969000.00	13.89%
AARTIIND	1451.60	2.20%	546975.00	9.53%
PVR	1118.40	4.46%	2866908.00	7.56%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
BRITANNIA	3647.15	-2.72%	2120800.00	11.97%
TVSMOTOR	534.60	-0.11%	4303600.00	11.18%
L&TFH	90.20	-0.55%	31805136.00	8.72%
M&M	779.85	-2.56%	9368800.00	8.18%

**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	800	3365000	725.1	700	1262500
ASIANPAINT	2600	271500	2520	2500	96300
AXISBANK	700	1994400	664.95	650	1020000
BAJAJ-AUTO	4000	94250	3671	3500	61500
BAJAJFINSV	10500	52500	9911	9000	45500
BAJFINANCE	5000	292250	4654	4000	301000
BHARTIARTL	550	5384559	522.75	500	1349379
BPCL	440	2561400	423.2	400	2568600
BRITANNIA	3800	124600	3651.8	3500	48400
CIPLA	1000	1571700	936.4	800	613600
COALINDIA	135	5061000	126.3	120	3297000
DIVISLAB	4000	154400	3782	3700	55000
DRREDDY	5500	227125	5075	5000	94375
EICHERMOT	2600	122150	2316	2300	47950
TATACONSUM	700	1378350	665.9	640	623700
GRASIM	1400	303050	1285	1200	152000
HCLTECH	1000	1920800	956.5	900	728700
HDFC	2600	368400	2491	2400	260700
HDFCBANK	1500	4168450	1414.95	1300	914100
HDFCLIFE	700	701800	689.95	650	415800
HEROMOTOCO	3000	248700	2857.6	2800	170400
HINDALCO	400	3887200	349	300	4897700
HINDUNILVR	2500	500400	2309	2200	121200
ICICIBANK	600	6418500	567.5	500	2021250
INDUSINDBK	1000	1220400	848	800	798300

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	3831000	1333.9	1300	1630800
IOC	100	6331000	88.1	95	2489500
ITC	220	12912000	205.05	200	5593600
JSWSTEEL	650	2192400	634.7	500	1458000
KOTAKBANK	1800	530400	1730.35	1600	362000
LT	1400	663550	1324	1300	569825
M&M	800	630000	779.5	700	383600
MARUTI	7000	178900	6684	6500	110000
NESTLEIND	17000	34050	16630	16000	12700
NTPC	110	13320900	102.85	100	2889900
ONGC	110	8177400	102.5	95	2071300
POWERGRID	220	1840000	210.9	200	1000000
RELIANCE	2100	2646250	1903.35	1900	1323500
SBILIFE	940	424500	920	900	870000
SBIN	400	7815000	335.4	300	6003000
SHREECEM	32000	3250	28080	28500	950
SUNPHARMA	650	3190600	637.15	640	931000
TATAMOTORS	300	6081900	293.2	290	4582800
TATASTEEL	1000	2844100	924.55	850	1951600
TCS	3300	957000	3110.2	2700	651600
TECHM	1000	662400	950.7	900	338400
TITAN	1600	819000	1468	1440	234750
ULTRACEMCO	7000	146400	6120	6000	45200
UPL	620	835900	585.9	580	543400
WIPRO	500	5523200	475.4	450	3414400

**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	3025	5492	12726	-4069	42142	29477	8756	19074
DII	0	3147	768	4868	0	0	0	0
PRO	2052	-4042	143	1600	64659	70269	83517	70675
CLIENT	-4712	-4232	-8496	2742	170735	177790	163583	166107
TOTAL	365	365	5141	5141	277536	277536	255856	255856

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