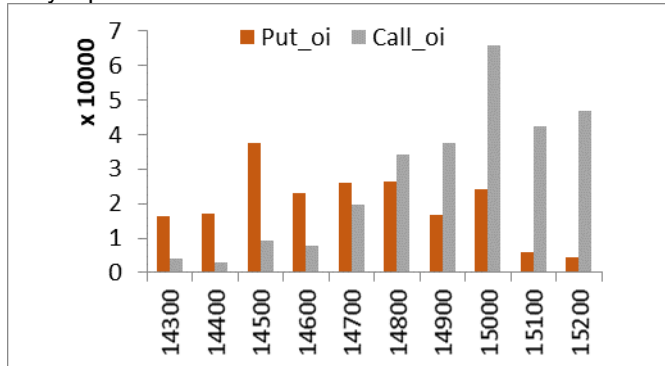


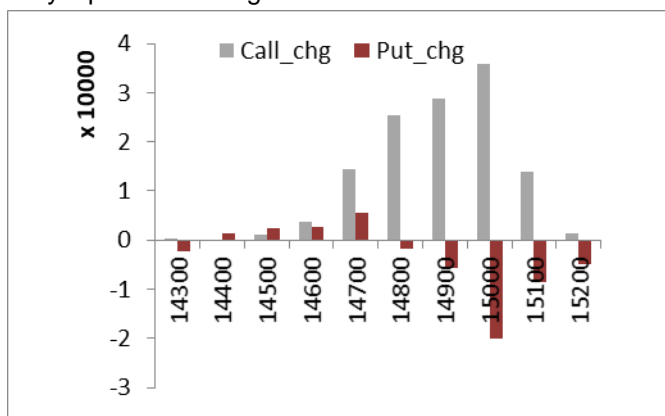
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14673	India VIX Index	25.47	BankNifty Active Futures	35255.00
Nifty Active Futures OI	8973975	Nifty ATM Call IV	19.28	BankNifty Active Futures OI	12,73,925
Change in OI	-1666425	Nifty ATM Put IV	27.62	Change in OI	1243840
Premium / Discount	-3.00	PCR Index Options	0.99	Premium / Discount	-3.00
Inference	Long Unwinding	PCR F&O Total	0.88	Inference	Long Unwinding

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 14673 on a negative note with 15.66% decrease in open interest indicating Long Unwinding. Nifty Futures closed at a discount of 3 points compared to previous day premium of 5 points. BankNifty closed at 35255 on a negative note with 16.95% decrease in open interest indicating Long Unwinding. BankNifty Futures closed at a discount of 3 points compared to the previous day premium of 8 points.

FII's were **Buyers** in **Index Futures** to the tune of **749** crores and were **Buyers** in **Index Options** to the tune of **4364** crores, **Buyers** in the Stock Futures to the tune of **202** crores. **Net Buyers** in derivative segment to the tune of **5383** crores.

India VIX index is at 25.47 v/s 22.25. Nifty ATM call option IV is currently 19.28 whereas Nifty ATM put option IV is quoting at 27.62

Nifty Options - Change in OI


Index options PCR is at 0.19 v/s 1.19 & F&O Total PCR is at 0.88.

Among stock futures Long Build up are **JUBLFOOD, NMDC, HINDALCO & NATALUM** may remain strong in coming session.

Stock which witnessed Short Build up are **CHOLAFIN, BAJFINANCE, COALINDIA & PVR** may remain weak in coming session.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 14500 & 14800 which may act as support for current expiry.

Nifty Call strike 15000 followed by 15500 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: BHEL,CANBK,IDEA & SAIL
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
JUBLFOOD	3109.30	5.47%	1688500.00	14.51%
NMDC	120.35	2.08%	56494400.00	10.50%
HINDALCO	315.55	2.34%	31510400.00	9.93%
NATIONALUM	52.55	1.35%	67065000.00	7.61%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
CHOLAFIN	513.65	-2.79%	9447500.00	52.32%
BAJFINANCE	5390.65	-2.28%	4961500.00	22.08%
COALINDIA	136.55	-1.90%	48892200.00	19.27%
PVR	1378.15	-6.31%	2163205.00	18.35%

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	700	1275000	672	650	522500
ASIANPAINT	2600	361800	2387.3	2300	166200
AXISBANK	800	1736400	720.5	700	1935600
BAJAJ-AUTO	4200	92750	3946.5	3900	51750
BAJAJFINSV	10500	62250	9984.8	10000	44125
BAJFINANCE	5800	271750	5350	5000	183750
BHARTIARTL	600	7561335	569	600	2132352
BPCL	450	2062800	418.8	400	1009800
BRITANNIA	3600	217800	3338	3400	107800
CIPLA	870	679900	788	850	275600
COALINDIA	150	12923400	136.05	135	2087400
DIVISLAB	4000	188600	3479.25	3400	91200
DRREDDY	5000	188750	4478.95	4500	54125
EICHERMOT	3000	226800	2450.75	2600	37100
GAIL	150	8887700	142.3	140	1872700
GRASIM	1300	159600	1226	1150	191900
HCLTECH	1000	1728300	918.6	900	417900
HDFC	2800	270900	2655	2500	177000
HDFCBANK	1600	1225950	1542	1500	706200
HDFCLIFE	720	751300	690	680	248600
HEROMOTOCO	3600	196800	3375.1	3300	54600
HINDALCO	330	2928300	314.6	300	3164800
HINDUNILVR	2300	1097100	2166.45	2200	365700
ICICIBANK	640	2184875	608.95	600	2450250
INDUSINDBK	1100	1229400	1025.65	1000	881100

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	1653000	1264.15	1260	547800
IOC	100	6500000	95.2	82.5	1852500
ITC	220	30051200	206.95	210	6438400
JSWSTEEL	420	936900	407	400	402300
KOTAKBANK	2000	613600	1939.25	1900	199200
LT	1600	1181050	1453.7	1400	265650
M&M	900	667800	838.2	800	344400
MARUTI	8000	328600	7060	7000	92300
NESTLEIND	17000	37100	16104	16500	12550
NTPC	110	7267500	101.6	90	3203400
ONGC	120	7538300	106.15	100	3703700
POWERGRID	240	1624000	224.5	185	796000
RELIANCE	2100	3302000	1999.1	1900	760000
SBILIFE	900	442500	847.95	850	127500
SBIN	450	8097000	387.95	370	5142000
SHREECEM	29000	2050	26947.6	23000	1750
SUNPHARMA	700	2867200	591.5	500	662200
TATAMOTORS	330	8225100	302.6	300	4246500
TATASTEEL	800	5173100	680	600	1081200
TCS	3200	960000	2955.5	2500	612600
TECHM	1020	836400	947.4	900	298800
TITAN	1500	513750	1405.5	1400	289500
ULTRACEMCO	6600	40800	6155	6000	29200
UPL	600	1007500	539.65	500	377000
WIPRO	450	3200000	417.9	400	937600

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	5630	-3464	9508	9786	31154	18648	36906	10677
DII	-726	658	-1308	3145	0	0	2802	0
PRO	-7586	1284	8377	4406	43030	103315	4597	26957
CLIENT	-4687	-5847	-1851	-2611	253082	205303	32608	39279
TOTAL	-7369	-7369	14726	14726	327266	327266	76913	76913

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