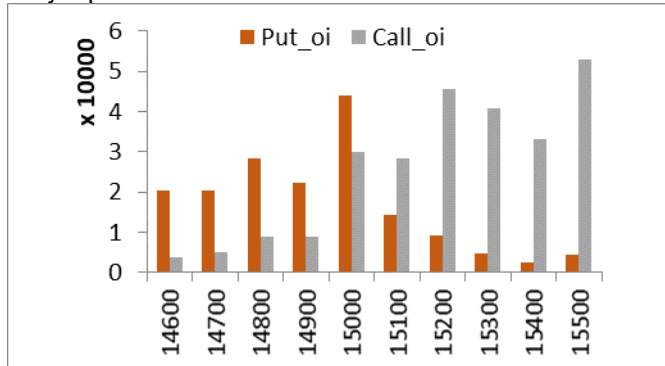


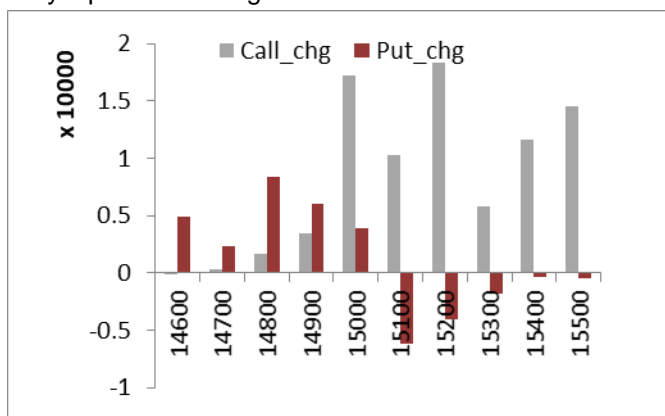
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14987	India VIX Index	22.25	BankNifty Active Futures	35850.00
Nifty Active Futures OI	10640400	Nifty ATM Call IV	16.64	BankNifty Active Futures OI	15,33,925
Change in OI	-335700	Nifty ATM Put IV	16.72	Change in OI	1243840
Premium / Discount	5.00	PCR Index Options	1.19	Premium / Discount	8.00
Inference	Long Unwinding	PCR F&O Total	1.00	Inference	Long Unwinding

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 14987 on a negative note with 3.06% decrease in open interest indicating Long Unwinding.
Nifty Futures closed at a premium of 5 points compared to previous day discount of -3 points.
BankNifty closed at 35850 on a negative note with 2.22% decrease in open interest indicating Long Unwinding.
BankNifty Futures closed at a premium of 8 points compared to the previous day premium of 16 points.

FII's were **Buyers** in **Index Futures** to the tune of **281** crores and were **Buyers** in **Index Options** to the tune of **3984** crores, **Buyers** in the Stock Futures to the tune of **319** crores. **Net Buyers** in derivative segment to the tune of **4796** crores.

India VIX index is at 22.25 v/s 21.54. Nifty ATM call option IV is currently 16.64 whereas Nifty ATM put option IV is quoting at 16.72

Nifty Options - Change in OI


Index options PCR is at 1.19 v/s 1.12 & F&O Total PCR is at 1.00.

Among stock futures Long Build up are **CHOLAFIN, TATACHEM, CONCOR & UPL** may remain strong in coming session.

Stock which witnessed Short Build up are **AMARAJBAT, DABUR, CADILAHC & BIOCON** may remain weak in coming session.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 15000 & 14500 which may act as support for current expiry.

Nifty Call strike 16000 followed by 15500 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: SAIL,IDEA,PNB
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
CHOLAFIN	528.40	0.15%	6202500.00	12.98%
TATACHEM	620.50	4.76%	10446000.00	7.51%
CONCOR	568.95	2.18%	6995988.00	6.09%
UPL	553.00	1.95%	19867900.00	5.13%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
AMARAJBAT	874.35	-1.42%	4480000.00	20.85%
DABUR	514.40	-1.22%	12625000.00	11.12%
CADILAHC	452.20	-3.27%	12227600.00	10.94%
BIOCON	402.30	-3.95%	17408700.00	9.74%

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	1512500	655	600	620000
ASIANPAINT	2500	440700	2423.2	2300	180300
AXISBANK	800	2010000	750.6	700	2916000
BAJAJ-AUTO	4200	101750	4002	4000	57250
BAJAJFINSV	10500	64750	10237.95	10000	54625
BAJFINANCE	6000	301000	5499	5000	184250
BHARTIARTL	600	8557173	581.5	600	2743182
BPCL	450	2145600	429.3	400	1186200
BRITANNIA	3600	259200	3331.95	3300	127000
CIPLA	900	731900	808.8	800	334100
COALINDIA	150	13137600	139	140	2217600
DIVISLAB	4000	208600	3534	3400	96200
DRREDDY	5000	207000	4726	4500	60250
EICHERMOT	3000	273350	2582	2600	47250
GAIL	150	9113400	145.15	130	1921500
GRASIM	1300	208050	1221.5	1150	212800
HCLTECH	1000	1950200	949.9	900	536200
HDFC	3000	316800	2740	2500	194700
HDFCBANK	1600	1542750	1543.9	1500	725450
HDFCLIFE	720	825000	710	700	289300
HEROMOTOCO	3600	231000	3390.75	3300	54000
HINDALCO	300	2618700	309	300	2377900
HINDUNILVR	2300	1292700	2185	2200	399600
ICICIBANK	650	2725250	625.4	600	2442000
INDUSINDBK	1100	1437300	1069.8	900	908100

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	1852200	1293	1260	811200
IOC	102.5	6272500	97.5	82.5	2002000
ITC	220	28604800	216.5	210	7724800
JSWSTEEL	420	1166400	398.3	400	459000
KOTAKBANK	2000	653200	1943.25	1800	203200
LT	1600	1269025	1512	1400	361675
M&M	1000	742000	881.45	800	373800
MARUTI	8000	382700	7332.5	7000	107600
NESTLEIND	18000	38150	16430.05	16000	14800
NTPC	110	6868500	104.6	90	3619500
ONGC	120	8470000	105.1	100	3626700
POWERGRID	240	1804000	232.5	200	836000
RELIANCE	2100	3130750	2080	2000	897250
SBILIFE	900	462000	882.7	900	129000
SBIN	450	9189000	400.6	350	5541000
SHREECEM	29000	2250	27529	23000	1750
SUNPHARMA	700	2934400	608	500	677600
TATAMOTORS	330	8840700	312.45	300	5283900
TATASTEEL	800	5416200	669.4	600	1174700
TCS	3200	1009200	3078	2500	614400
TECHM	1020	805200	998.5	950	351600
TITAN	1500	580500	1430	1400	293250
ULTRACEMCO	6500	57200	6203.05	6000	34200
UPL	600	1043900	554.9	500	471900
WIPRO	450	3929600	430.6	400	972800

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	264	17	1366	-2639	47669	35764	53111	29775
DII	4	2039	-130	-926	-1200	0	625	0
PRO	5426	2719	1932	8527	41188	81133	48843	41856
CLIENT	-6165	-5246	-10025	-11819	266010	236770	88002	118950
TOTAL	-471	-471	-6857	-6857	353667	353667	190581	190581

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