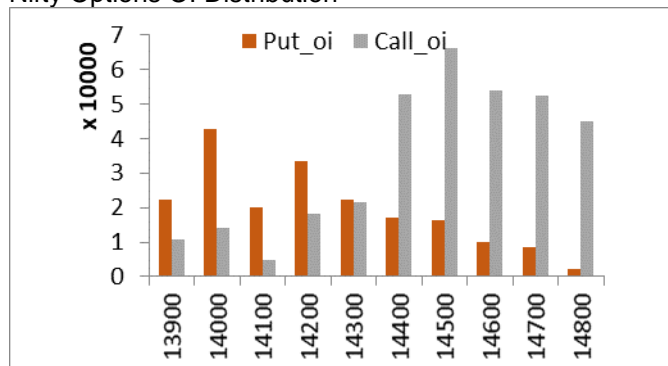


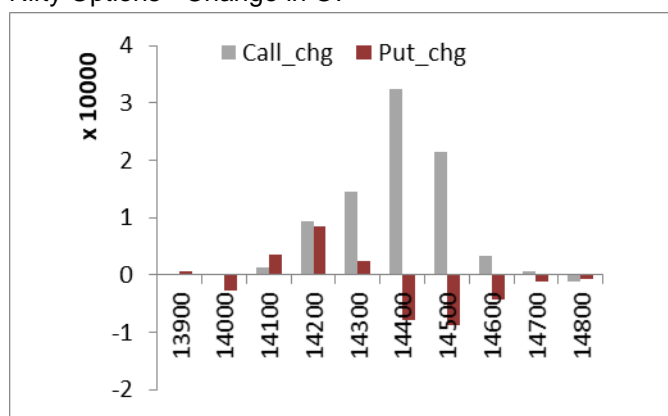
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14253	India VIX Index	23.18	BankNifty Active Futures	31181.00
Nifty Active Futures OI	9549150	Nifty ATM Call IV	38.73	BankNifty Active Futures OI	14,22,925
Change in OI	-1809300	Nifty ATM Put IV	8.95	Change in OI	1243840
Premium / Discount	14.00	PCR Index Options	1.02	Premium / Discount	-17.00
Inference	Long Unwinding	PCR F&O Total	1.05	Inference	Long Unwinding

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 14253 on a negative note with 15.93% decrease in open interest indicating Long Unwinding. Nifty Futures closed at a premium of 14 points compared to previous day premium of 8 points. BankNifty closed at 31181 on a negative note with 3.63% decrease in open interest indicating Long Unwinding. BankNifty Futures closed at a discount of 17 points compared to the previous day premium of 31 points.

FI's were **Buyers** in **Index Futures** to the tune of **1861** crores and were **Buyers** in **Index Options** to the tune of **1257** crores, **Buyers** in the Stock Futures to the tune of **672** crores. **Net Buyers** in derivative segment to the tune of **4181** crores.

India VIX index is at 23.18 v/s 22.42. Nifty ATM call option IV is currently 38.73 whereas Nifty ATM put option IV is quoting at 8.95

Nifty Options - Change in OI


Index options PCR is at 1.02 v/s 1.14 & F&O Total PCR is at 1.05.

Among stock futures Long Build up are **DLF, APOLLOHOSP, ICICPRULI & CANBK** may remain strong in coming session

Stock which witnessed Short Build up are **HDFCAMC, SUNTV, IDEA & BERGERPAINT** 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 14500 witnessed significant OI concentration and may act as resistance for current expiry.

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

Symbol	Fut Price	% Chg	Open Interest	% Chg
DLF	270.90	0.13%	27033600.00	10.84%
APOLLOHOSP	2684.95	3.34%	1642500.00	9.25%
ICICPRULI	503.20	0.20%	4639500.00	7.43%
CANBK	133.95	0.49%	50338800.00	6.63%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
HDFCAMC	2962.35	-4.38%	580600.00	15.98%
SUNTV	492.60	-3.70%	10827000.00	11.99%
IDEA	11.75	-7.84%	888790000.00	9.66%
BERGEPAIN	748.70	-3.32%	3050300.00	9.52%

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	550	880000	523.4	500	747500
ASIANPAINT	2800	617700	2519.05	2600	119700
AXISBANK	700	2312400	658	620	974400
BAJAJ-AUTO	4200	124750	4165	3800	168750
BAJAJFINSV	9500	100375	9190	9000	36000
BAJFINANCE	5200	610250	4903	4800	241000
BHARTIARTL	600	6069429	579.35	570	2176776
BPCL	420	1735200	385.5	360	698400
BRITANNIA	3700	201200	3608	3600	91800
CIPLA	900	630500	839	800	309400
COALINDIA	150	7606200	131.5	130	1642200
DIVISLAB	4000	199000	3582	3600	58000
DRREDDY	5500	85500	5080	5000	55750
EICHERMOT	3000	127400	2883.3	2800	52500
GAIL	150	4849500	133.1	125	1189500
GRASIM	1100	376200	1062.9	1000	206150
HCLTECH	1100	1313900	948	900	423500
HDFC	2700	494400	2560	2500	185100
HDFCBANK	1500	1999800	1467	1440	1090100
HDFCLIFE	700	674300	683	680	341000
HEROMOTOCO	3500	171000	3461.5	3200	149700
HINDALCO	280	2390800	240.45	230	666500
HINDUNILVR	2500	299700	2398.05	2300	168000
ICICIBANK	560	3905000	537.3	530	2356750
INDUSINDBK	1000	1215900	844	900	770400

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	3163800	1335	1300	685200
IOC	105	9353500	93.45	90	2502500
ITC	220	15283200	208.15	200	3881600
JSWSTEEL	400	1849500	382.55	360	550800
KOTAKBANK	1900	1066000	1792.95	1800	546000
LT	1400	736000	1363.4	1300	546825
M&M	900	663600	795.95	700	372400
MARUTI	9000	177100	8009.1	7500	55800
NESTLEIND	18000	18700	17400	17000	8000
NTPC	100	10539300	93.25	100	3499800
ONGC	100	8385300	92	90	2487100
POWERGRID	210	1712000	190	190	832000
RELIANCE	2100	3797000	1935.15	1900	859250
SBILIFE	900	432000	861	860	173250
SBIN	310	10890000	281	280	3699000
SHREECEM	25000	1850	23225	23000	1550
SUNPHARMA	600	1773800	584.45	600	806400
TATAMOTORS	300	13440600	278.7	200	5563200
TATASTEEL	700	3920200	651.15	600	1434800
TCS	3400	319500	3298	3000	393900
TECHM	1100	960000	977	850	247200
TITAN	1600	486750	1498.6	1400	220500
ULTRACEMCO	6000	172600	5371.95	5300	49600
UPL	600	651300	589.6	500	442000
WIPRO	500	6064000	437.9	400	1814400

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	16402	-1240	5701	1228	36637	21024	14000	14941
DII	0	-233	1124	9600	0	0	1200	0
PRO	-1445	5435	1510	5211	-11722	83	-19413	2445
CLIENT	-4374	6621	-4030	-11734	71768	75576	60657	39058
TOTAL	10583	10583	4305	4305	96683	96683	56444	56444

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