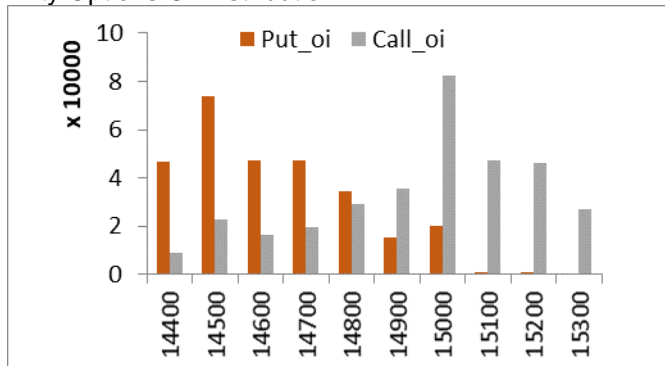


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14855	India VIX Index	22.58	BankNifty Active Futures	33696.00
Nifty Active Futures OI	7015650	Nifty ATM Call IV	17.84	BankNifty Active Futures OI	11,74,800
Change in OI	-1399950	Nifty ATM Put IV	25.75	Change in OI	1243840
Premium / Discount	-9.00	PCR Index Options	1.57	Premium / Discount	-27.00
Inference	Short Covering	PCR F&O Total	0.96	Inference	Short Covering

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 14855 on a positive note with 16.64% decrease in open interest indicating Short Covering.

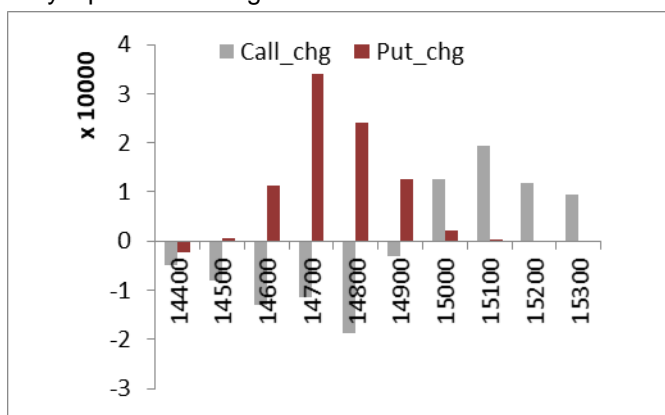
Nifty Futures closed at a discount of 9 points compared to previous day discount of 8 points.

BankNifty closed at 33696 on a positive note with 28.91 % decrease in open interest indicating Short Covering.

BankNifty Futures closed at a discount of 27 points compared to the previous day premium of 7 points.

FII's were **Buyers** in **Index Futures** to the tune of **167** crores and were **Sellers** in **Index Options** to the tune of **1617** crores, **Buyers** in the Stock Futures to the tune of **1368** crores. **Net Sellers** in derivative segment to the tune of **49** crores.

India VIX index is at 22.58 v/s 23.08. Nifty ATM call option IV is currently 17.84 whereas Nifty ATM put option IV is quoting at 25.75

Nifty Options - Change in OI


Index options PCR is at 1.57 v/s 1.51 & F&O Total PCR is at 0.96.

Among stock futures Long Build up are **TVSMOTOR**, **SRTRANSFIN**, **CUB** & **HINDUNILVR** may remain strong in coming session.

Stock which witnessed Short Build up are **BIOCON**, **GMRINFRA**, **HDFCLIFE** & **NESTLEIND** may remain weak in coming session.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 14500 & 14600 which may act as support for current expiry.

Nifty Call strike 15000 followed by 15100 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
TVSMOTOR	646.40	13.83%	7008400.00	35.59%
SRTRANSFIN	1405.60	5.76%	4952000.00	16.42%
CUB	168.45	2.25%	6888200.00	15.07%
HINDUNILVR	2409.35	1.34%	7627800.00	10.71%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
BIOCON	388.65	-2.31%	22109900.00	16.41%
GMRINFRA	23.05	-0.86%	184432500.00	10.35%
HDFCLIFE	672.55	-0.85%	13336400.00	10.17%
NESTLEIND	16581.70	-0.82%	350650.00	8.11%

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	1920000	743.4	700	820000
ASIANPAINT	2700	139800	2612	2500	85200
AXISBANK	720	1682400	705.95	700	1396800
BAJAJ-AUTO	4000	71500	3887.15	3600	48750
BAJAJFINSV	10500	45125	10480	10000	40500
BAJFINANCE	5400	166250	5255	4500	186000
BHARTIARTL	550	3509496	543.75	530	1702920
BPCL	440	2129400	417.15	400	2116800
BRITANNIA	3800	80400	3470	3500	29000
CIPLA	1000	820300	906.25	800	331500
COALINDIA	150	3725400	128.5	120	1831200
DIVISLAB	4000	108000	3874	3800	36400
DRREDDY	5200	170875	5048	5000	64750
EICHERMOT	2600	89950	2516	2500	39550
TATACONSUM	700	764100	676	640	492750
GRASIM	1400	171000	1347.25	1300	134900
HCLTECH	1000	1028300	925.9	900	360500
HDFC	2600	148200	2575	2400	165300
HDFCBANK	1500	1629650	1475	1340	589050
HDFCLIFE	700	524700	673	650	341000
HEROMOTOCO	3000	157500	2932	2800	79500
HINDALCO	400	2468200	362.45	300	3796900
HINDUNILVR	2500	287400	2404	2300	96000
ICICIBANK	620	2699125	619.7	580	2877875
INDUSINDBK	1000	726300	925.9	800	471600

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	2047800	1355.8	1300	769200
IOC	100	5115500	89.3	80	1722500
ITC	220	8896000	205.65	200	3648000
JSWSTEEL	700	820800	662.5	450	888300
KOTAKBANK	1800	334000	1815	1600	298000
LT	1400	372600	1374.15	1300	844675
M&M	800	508200	780.5	700	231000
MARUTI	7000	132800	6581	6500	69400
NESTLEIND	17500	21950	16616.05	16000	9550
NTPC	110	10037700	103.6	100	2451000
ONGC	110	7569100	104.05	95	1686300
POWERGRID	230	1220000	221.35	200	796000
RELIANCE	2100	1415250	1993.15	1900	911000
SBILIFE	950	355500	928.5	900	889500
SBIN	370	4701000	362.9	330	3771000
SHREECEM	32000	3100	28600	28500	900
SUNPHARMA	650	1915200	643.3	640	662200
TATAMOTORS	310	4132500	305.15	290	2941200
TATASTEEL	1000	1671100	971	800	1361700
TCS	3300	572100	3123	2700	628500
TECHM	1000	405600	977.9	900	272400
TITAN	1600	377250	1509	1300	154500
ULTRACEMCO	7000	80400	6361.55	6000	34200
UPL	620	449800	607.5	580	330200
WIPRO	500	2172800	488.65	450	1926400

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	8513	5456	12479	-4851	5244	16550	38101	43706
DII	10	-5720	6427	570	0	0	1760	0
PRO	4523	-7448	-8780	-1311	-22860	27085	5123	85721
CLIENT	3602	24360	-11238	4480	69997	8746	201384	116941
TOTAL	16648	16648	-1112	-1112	52381	52381	246368	246368

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