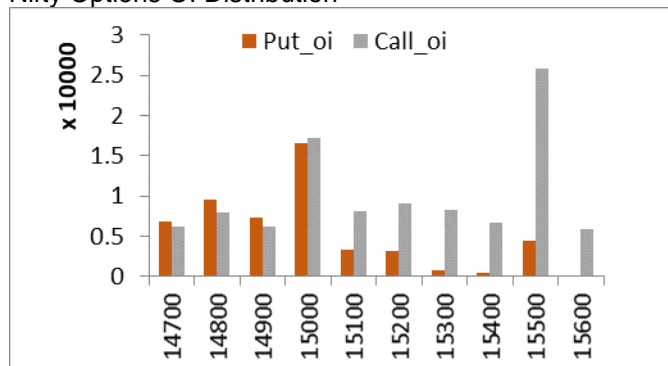


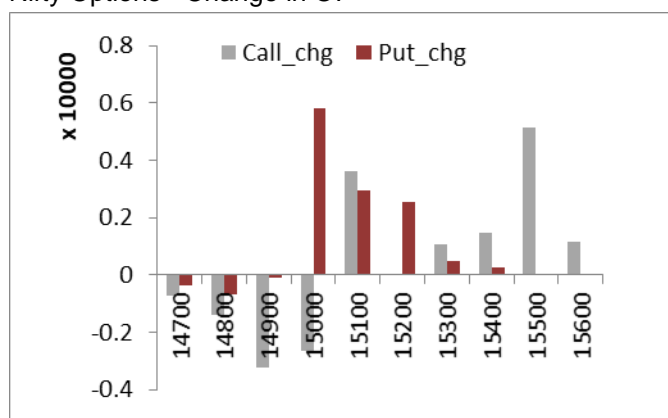
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15126	India VIX Index	23.96	BankNifty Active Futures	36014.00
Nifty Active Futures OI	10985550	Nifty ATM Call IV	18.46	BankNifty Active Futures OI	15,81,775
Change in OI	-96600	Nifty ATM Put IV	22.37	Change in OI	1243840
Premium / Discount	11.00	PCR Index Options	1.52	Premium / Discount	30.00
Inference	Short Covering	PCR F&O Total	1.13	Inference	Short Covering

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15126 on a positive note with 0.87% decrease in open interest indicating Short Covering. Nifty Futures closed at a premium of 11 points compared to previous day premium of 6 points. BankNifty closed at 36014 on a positive note with 8.76% decrease in open interest indicating Short Covering. BankNifty Futures closed at a premium of 30 points compared to the previous day premium of 11 points.

FII's were **Buyers** in **Index Futures** to the tune of **491** crores and were **Sellers** in **Index Options** to the tune of **2860** crores, **Buyers** in the Stock Futures to the tune of **909** crores. **Net Sellers** in derivative segment to the tune of **1357** crores.

India VIX index is at 23.96 v/s 23.42. Nifty ATM call option IV is currently 18.46 whereas Nifty ATM put option IV is quoting at 22.37

Nifty Options - Change in OI


Index options PCR is at 1.52 v/s 1.41 & F&O Total PCR is at 1.13.

Among stock futures Long Build up are **EXIDEIND, IOC, POWERGRID & MOTHERSUMI** may remain strong in coming session.

Stock which witnessed Short Build up are **PAGEIND, RBLBANK, BRITANNIA & PETRONET** may remain weak in coming session.

Nifty Put options OI distribution shows that 14500 has highest OI concentration followed by 14200 & 15000 which may act as support for current expiry.

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

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

Symbol	Fut Price	% Chg	Open Interest	% Chg
EXIDEIND	214.85	5.19%	13168800.00	17.39%
IOC	104.60	1.70%	65988000.00	17.26%
POWERGRID	211.75	2.74%	12236000.00	14.48%
MOTHERSUMI	163.80	4.33%	40040000.00	14.24%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
PAGEIND	29321.60	-0.41%	93480.00	14.43%
RBLBANK	245.75	-1.52%	23440700.00	12.84%
BRITANNIA	3480.00	-2.13%	2696800.00	12.59%
PETRONET	243.40	-0.69%	15540000.00	12.05%

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	600	952500	583.3	500	405000
ASIANPAINT	2500	677700	2424	2400	273300
AXISBANK	750	1296000	735.75	700	2113200
BAJAJ-AUTO	4500	127250	4228.4	4100	148500
BAJAJFINSV	10500	100000	10050	9000	57875
BAJFINANCE	6000	294250	5495.75	5000	235250
BHARTIARTL	600	6981972	597.25	600	3542814
BPCL	420	2682000	420	400	1409400
BRITANNIA	4000	400800	3476.7	3400	193200
CIPLA	870	843700	846.95	800	373100
COALINDIA	150	12394200	141.25	130	2700600
DIVISLAB	4000	412600	3782.95	3400	137000
DRREDDY	5000	218000	4861	4500	81875
EICHERMOT	3000	105350	2973.9	2800	47950
GAIL	150	5880400	131.6	125	1689700
GRASIM	1200	276450	1210.8	1000	181450
HCLTECH	1000	1670200	959.5	900	620900
HDFC	2800	307500	2735.1	2500	200400
HDFCBANK	1600	662750	1609	1500	1022450
HDFCLIFE	700	1667600	683.35	650	732600
HEROMOTOCO	3500	369000	3482.75	3000	125700
HINDALCO	290	2197300	278.1	250	1345900
HINDUNILVR	2300	1527300	2237	2200	494400
ICICIBANK	650	2261875	629.4	520	3587375
INDUSINDBK	1100	1169100	1037.9	900	1062000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	2049000	1309.9	1260	1143000
IOC	110	7780500	104.4	90	3620500
ITC	250	14780800	233.45	200	6528000
JSWSTEEL	420	990900	415.85	350	410400
KOTAKBANK	2000	1017200	1955.25	1800	374400
LT	1600	1090200	1553.95	1400	493350
M&M	1000	863800	929.5	900	628600
MARUTI	8000	406300	7570	7000	115600
NESTLEIND	18000	22350	17192	17000	11500
NTPC	100	13366500	100.4	90	6429600
ONGC	100	14006300	99.4	85	5128200
POWERGRID	220	1424000	212	185	936000
RELIANCE	2000	4437250	1951.5	1900	1390250
SBILIFE	900	733500	858.8	850	315750
SBIN	410	7878000	395.85	300	10233000
SHREECEM	29000	1350	27956.55	23000	2000
SUNPHARMA	650	1640800	633.8	500	756000
TATAMOTORS	360	7660800	336.55	300	5021700
TATASTEEL	800	4539000	702.6	600	1336200
TCS	3300	687000	3220.9	2500	620100
TECHM	1000	871200	984	900	549600
TITAN	1600	349500	1544	1400	285000
ULTRACEMCO	6500	58800	6380	6000	43200
UPL	600	1532700	538	500	640900
WIPRO	500	3811200	436.3	400	1264000

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	171	-4843	6621	-3100	1557	21536	22984	32663
DII	-324	-1193	860	6972	0	0	-1200	0
PRO	-308	-1377	3225	4174	66360	67906	28398	40221
CLIENT	-5769	1183	-927	1733	112527	91002	180283	157581
TOTAL	-6230	-6230	9779	9779	180444	180444	230465	230465

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