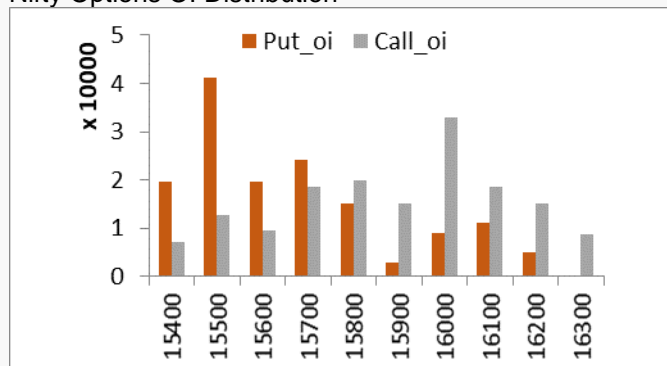


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15833	India VIX Index	14.72	BankNifty Active Futures	35065.00
Nifty Active Futures OI	11604750	Nifty ATM Call IV	12.23	BankNifty Active Futures OI	15,19,975
Change in OI	-196125	Nifty ATM Put IV	14.29	Change in OI	1243840
Premium / Discount	3.00	PCR Index Options	1.42	Premium / Discount	-8.00
Inference	Short Covering	PCR F&O Total	0.95	Inference	Long Unwinding

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15833 on a positive note with 1.66% decrease in open interest indicating Short Covering.

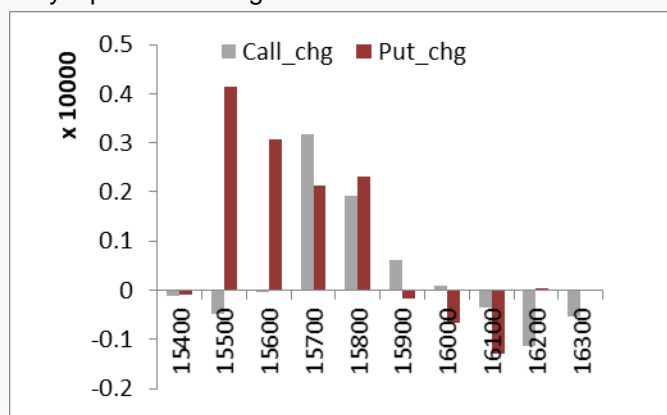
Nifty Futures closed at a premium of 3 points compared to previous day premium of 4 points.

BankNifty closed at 35065 on a negative note with 9.39 % decrease in open interest indicating Long Unwinding.

BankNifty Futures closed at a discount of -8 points compared to the previous day discount of -13 points.

FII's were **Sellers** in **Index Futures** to the tune of **2638** crores and were **Buyers** in **Index Options** to the tune of **4139** crores, **Buyers** in the Stock Futures to the tune of **778** crores. **Net Buyers** in derivative segment to the tune of **2261** crores.

India VIX index is at 14.72 v/s 14.48. Nifty ATM call option IV is currently 12.23 whereas Nifty ATM put option IV is quoting at 14.29

Nifty Options - Change in OI


Index options PCR is at 1.42 v/s 1.35 & F&O Total PCR is at 0.95.

Among stock futures Long Build up are **POWERGRID, PNB, CUB & ONGC** may remain strong in coming session.

Stock which witnessed Short Build up are **VOLTAS, ADANI PORTS, DLF & KOTAKBANK** may remain weak in coming session.

Nifty Put options OI distribution shows that 15000 has highest OI concentration followed by 15000 & 15700 which may act as support for current expiry.

Nifty Call strike 16000 followed by 16500 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: CANBK, IBULHSGFIN, NATALUM, PNB & SUNTV
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
POWERGRID	249.25	1.14%	20648000.00	9.85%
PNB	43.15	2.25%	349728000.00	5.10%
CUB	170.55	0.29%	10877900.00	4.72%
ONGC	125.30	1.29%	69608000.00	4.71%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
VOLTAS	1045.00	-0.56%	3085500.00	9.57%
ADANI PORTS	771.75	-8.55%	87913750.00	9.07%
DLF	299.60	-3.76%	39200700.00	5.31%
KOTAKBANK	1774.75	-1.21%	13534400.00	4.43%

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	900	5350000	762	700	1498750
ASIANPAINT	3000	410100	2953.7	2900	165000
AXISBANK	750	4399200	736	700	1734000
BAJAJ-AUTO	4300	207250	4145	4000	57500
BAJAJFINSV	12500	150125	11940	11000	58625
BAJFINANCE	6500	393625	6198.95	6000	339250
BHARTIARTL	550	9506736	539.5	530	3346608
BPCL	500	5671800	483.3	450	1609200
BRITANNIA	3600	220600	3595	3400	90200
CIPLA	1000	1365000	975.7	950	452400
COALINDIA	170	13343400	159.2	150	4737600
DIVISLAB	4400	150200	4398	4200	63800
DRREDDY	5500	395500	5460.7	5000	328750
EICHERMOT	2800	341600	2742	2500	105000
TATACONSUM	720	897750	717	700	365850
GRASIM	1500	522500	1489.3	1400	174325
HCLTECH	1000	1717100	984.9	900	487200
HDFC	2600	2002800	2540.2	2500	605700
HDFCBANK	1500	4537500	1480	1500	1172600
HDFCLIFE	700	2230800	682.1	650	726000
HEROMOTOCO	3100	1070100	2985.2	3000	318000
HINDALCO	400	6372600	394.3	380	1365250
HINDUNILVR	2400	1195200	2366.2	2300	354300
ICICIBANK	650	7075750	634.5	650	2400750
INDUSINDBK	1040	1234800	1024.9	1000	1106100

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	2065800	1460	1400	1041600
IOC	120	9457500	114.5	115	4140500
ITC	220	39878400	207.55	200	12640000
JSWSTEEL	750	2166750	728.1	700	800550
KOTAKBANK	1800	2160400	1767.3	1800	774400
LT	1600	1140225	1514.65	1500	343275
M&M	850	1877400	806.8	800	478800
MARUTI	7500	212600	7181.15	7000	86300
NESTLEIND	18000	23400	17555.25	17000	9800
NTPC	120	33555900	117.9	115	3625200
ONGC	120	24524500	125	115	8085000
POWERGRID	250	7300000	249.1	235	1428000
RELIANCE	2300	5135000	2245	2100	2242250
SBILIFE	1000	1786500	985	900	198750
SBIN	450	12964500	430	400	5485500
SHREECEM	30000	4350	28362.35	27000	2250
SUNPHARMA	700	5650400	677.1	680	1023400
TATAMOTORS	360	12614100	355.85	330	6138900
TATASTEEL	1200	4727700	1164.5	1000	2232950
TCS	3300	1067100	3277.15	3200	354900
TECHM	1080	1270200	1069.3	1000	331200
TITAN	1740	464250	1730.2	1600	349125
ULTRACEMCO	7000	164700	6682.5	6200	43100
UPL	860	908700	834	800	481000
WIPRO	560	2201600	562.1	500	1441600

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	-17962	6406	7637	-889	33912	16016	34627	11220
DII	56	-1069	339	-604	0	0	-1669	0
PRO	-4011	25	5574	-80	-8441	-5195	25028	37176
CLIENT	15001	-12278	-3851	11272	128841	143491	98504	108094
TOTAL	-6916	-6916	9699	9699	154312	154312	156490	156490

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