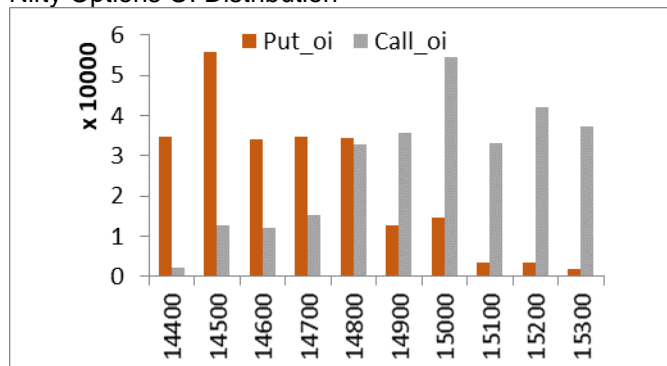


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14833	India VIX Index	20.67	BankNifty Active Futures	34244.00
Nifty Active Futures OI	5806125	Nifty ATM Call IV	22.74	BankNifty Active Futures OI	11,55,925
Change in OI	-2190825	Nifty ATM Put IV	22.72	Change in OI	1243840
Premium / Discount	18.00	PCR Index Options	1.24	Premium / Discount	60.00
Inference	Short Covering	PCR F&O Total	0.95	Inference	Short Covering

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 14833 on a positive note with 27.40% decrease in open interest indicating Short Covering.

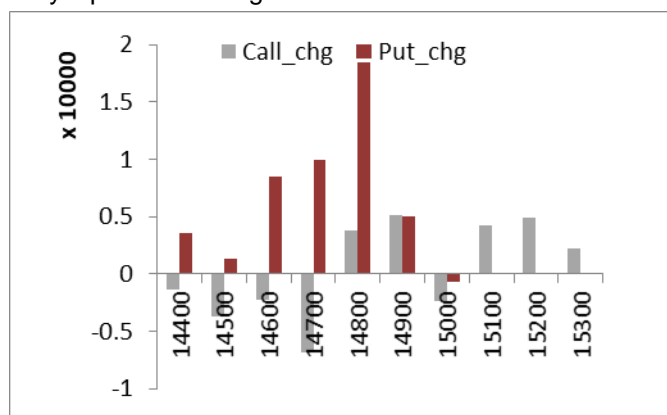
Nifty Futures closed at a premium of 18 points compared to previous day premium of 5 points.

BankNifty closed at 34244 on a positive note with 12.41% decrease in open interest indicating Short Covering.

BankNifty Futures closed at a premium of 60 points compared to the previous day premium of 82 points.

FII's were **Buyers** in **Index Futures** to the tune of 440 crores and were **Buyers** in **Index Options** to the tune of **258** crores, **Buyers** in the Stock Futures to the tune of **51** crores. **Net Buyers** in derivative segment to the tune of **752** crores.

India VIX index is at 20.67 v/s 20.94. Nifty ATM call option IV is currently 22.74 whereas Nifty ATM put option IV is quoting at 22.72

Nifty Options - Change in OI


Index options PCR is at 1.24 v/s 1.14 & F&O Total PCR is at 0.95.

Among stock futures Long Build up are **AARTIIND, APLLTD, MOTHERSUMI & CUMMINSIND** may remain strong in coming session.

Stock which witnessed Short Build up are **POWERGRID, LALPATHLAB, M&MFIN & ALKEM** may remain weak in coming session.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 14500 & 14400 which may act as support for current expiry.

Nifty Call strike 15000 followed by 15500 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: IDEA & SAIL
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
AARTIIND	1293.50	1.05%	411825.00	15.49%
APLLTD	937.30	2.09%	338800.00	10.39%
MOTHERSUMI	211.55	2.45%	31920000.00	8.60%
CUMMINSIND	893.05	0.25%	2095200.00	8.31%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
POWERGRID	219.85	-1.94%	16300000.00	16.80%
LALPATHLAB	2565.00	-0.26%	216500.00	14.70%
M&MFIN	210.90	-0.54%	15440000.00	10.89%
ALKEM	2606.00	-0.88%	265600.00	8.85%

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	2507500	736.75	700	852500
ASIANPAINT	2500	230100	2410	2300	147600
AXISBANK	850	1575600	730.95	710	822000
BAJAJ-AUTO	4000	119250	3667	3550	41000
BAJAJFINSV	10500	54125	9425	9000	22250
BAJFINANCE	5500	288500	5376	5000	161250
BHARTIARTL	600	6165681	528.6	500	1891722
BPCL	450	2566800	436.2	400	1533600
BRITANNIA	4000	113400	3555.65	3500	60400
CIPLA	900	712400	776.85	800	219700
COALINDIA	160	8526000	135.1	130	1755600
DIVISLAB	3600	75200	3493	3300	78000
DRREDDY	4500	170500	4362	4200	80125
EICHERMOT	3000	87850	2705	2500	45500
GAIL	150	3965000	134.3	140	1006500
GRASIM	1400	247000	1409.35	1200	227050
HCLTECH	1000	856100	981	900	393400
HDFC	2700	410400	2512.3	2500	182100
HDFCBANK	1600	1687400	1505.65	1400	421850
HDFCLIFE	750	744700	683	700	398200
HEROMOTOCO	3300	114900	3068	3000	45600
HINDALCO	340	3225000	331.8	310	8109800
HINDUNILVR	2400	291600	2339.1	2200	204600
ICICIBANK	600	3284875	586	550	1232000
INDUSINDBK	1100	1329300	990.9	1060	410400

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	1134000	1369.8	1200	1827000
IOC	105	8099000	96.8	100	2197000
ITC	230	11017600	222.05	210	3894400
JSWSTEEL	450	961200	441.95	400	621000
KOTAKBANK	1900	393600	1815	1700	179200
LT	1600	725075	1405.5	1200	326600
M&M	900	613200	842	840	273000
MARUTI	8000	159300	7172	7000	71600
NESTLEIND	17000	12200	16670	16500	7000
NTPC	115	7763400	108.55	100	3078000
ONGC	120	8608600	107.35	100	2294600
POWERGRID	230	2476000	219	200	1076000
RELIANCE	2200	3070000	2079.9	2000	776000
SBILIFE	1000	563250	897.5	900	199500
SBIN	400	11859000	372.3	360	3237000
SHREECEM	30000	1650	28400	26000	1100
SUNPHARMA	600	1573600	585.7	600	557200
TATAMOTORS	350	8515800	306.9	300	3767700
TATASTEEL	800	2347700	740.05	700	1324300
TCS	3200	385500	3142	3000	238500
TECHM	1050	226800	1016	1000	208800
TITAN	1520	228750	1491	1480	150000
ULTRACEMCO	7000	90400	6900.1	6800	26400
UPL	650	830700	633.2	610	296400
WIPRO	450	5014400	415.25	400	1193600

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	1075	-4694	-8232	-9258	17601	11645	18402	19823
DII	0	-26	-446	2484	0	0	0	0
PRO	-2166	7927	-5492	-798	8176	-29932	42984	80892
CLIENT	-3845	-8143	-2957	-9555	-83158	-39094	147409	108080
TOTAL	-4936	-4936	-17127	-17127	-57381	-57381	208795	208795

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