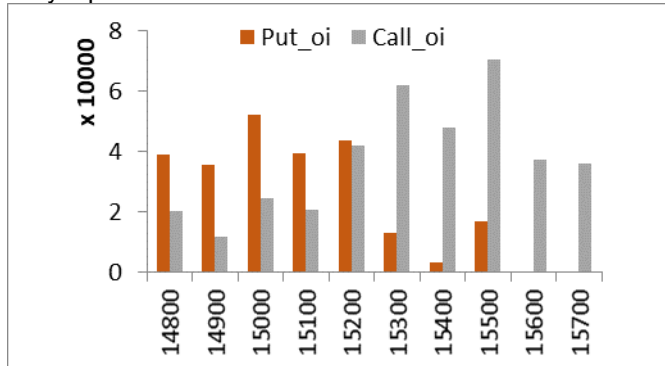


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15218	India VIX Index	18.84	BankNifty Active Futures	34758.00
Nifty Active Futures OI	7629825	Nifty ATM Call IV	18.34	BankNifty Active Futures OI	13,34,625
Change in OI	-1789425	Nifty ATM Put IV	14.13	Change in OI	1243840
Premium / Discount	15.00	PCR Index Options	1.22	Premium / Discount	42.00
Inference	Short Covering	PCR F&O Total	0.98	Inference	Long Unwinding

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15218 on a positive note with 19.00% decrease in open interest indicating Short Covering.

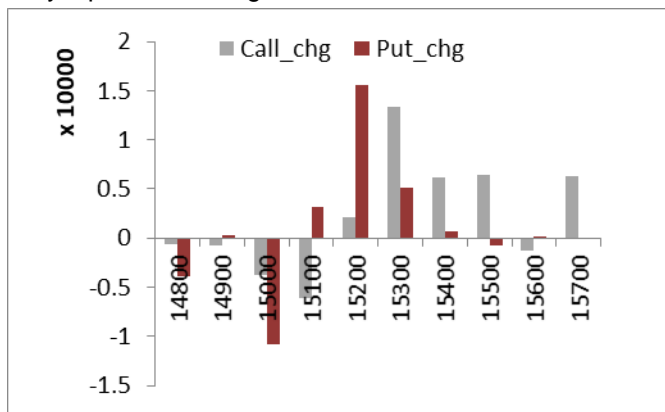
Nifty Futures closed at a premium of 15 points compared to previous day discount of 26 points.

BankNifty closed at 34758 on a negative note with 9.20 % decrease in open interest indicating Long Unwinding

BankNifty Futures closed at a premium of 42 points compared to the previous day discount of 012 points.

FII's were **Buyers** in **Index Futures** to the tune of **1477** crores and were **Buyers** in **Index Options** to the tune of **2186** crores, **Sellers** in the Stock Futures to the tune of **1960** crores. **Net Buyers** in derivative segment to the tune of 1350 crores.

India VIX index is at 19.13 v/s 19.05. Nifty ATM call option IV is currently 14.89 whereas Nifty ATM put option IV is quoting at 18.02

Nifty Options - Change in OI


Index options PCR is at 1.22 v/s 1.30 & F&O Total PCR is at 0.98.

Among stock futures Long Build up are **UBL ONGC, TVSMOTOR & IGL** may remain strong in coming session.

Stock which witnessed Short Build up are **AMARAJBAT, SAIL, NATIONALUM & HDFCLIFE** may remain weak in coming session.

Nifty Put options OI distribution shows that 15000 has highest OI concentration followed by 14500 & 152X00 which may act as support for current expiry.

Nifty Call strike 15500 followed by 15300 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: AMARAJABAT, CANBK, PNB
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
ONGC	114.60	1.06%	53083800.00	10.13%
TVSMOTOR	633.45	1.94%	5950000.00	8.45%
IGL	509.25	0.20%	6837875.00	7.50%
UBL	1301.55	2.09%	1192800.00	6.83%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
AMARAJABAT	735.80	-6.02%	11805000.00	70.69%
SAIL	124.10	-0.92%	153577000.00	14.57%
NATIONALUM	72.60	-1.43%	87125000.00	13.01%
HDFCLIFE	659.65	-1.85%	15403300.00	12.28%

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	2525000	764	750	771250
ASIANPAINT	3000	216900	2918.05	2800	229500
AXISBANK	740	2260800	732.4	700	1988400
BAJAJ-AUTO	4200	101250	4142.45	4000	71250
BAJAJFINSV	12000	45000	11400	10000	45625
BAJFINANCE	5700	260500	5640	5000	184000
BHARTIARTL	540	4124028	526.5	540	1312359
BPCL	480	4060800	473.65	450	1639800
BRITANNIA	3500	200200	3441	3300	56600
CIPLA	1000	807950	936	800	551850
COALINDIA	160	7450800	147.5	140	2860200
DIVISLAB	4200	127200	4105.8	3500	38600
DRREDDY	5400	258000	5317	4500	55875
EICHERMOT	2500	164150	2626.05	2500	81900
TATACONSUM	700	1035450	651.1	600	257850
GRASIM	1400	289275	1378	1300	66500
HCLTECH	950	1186500	941	900	438200
HDFC	2600	535500	2530	2500	204900
HDFCBANK	1500	1257300	1481	1440	920150
HDFCLIFE	700	1024100	661.05	600	541200
HEROMOTOCO	3000	333600	2931	2800	103200
HINDALCO	400	3579750	390.6	380	1745800
HINDUNILVR	2500	286200	2345	2300	102600
ICICIBANK	620	3949000	649.25	620	2864125
INDUSINDBK	1000	806400	995.7	1000	540900

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	1608000	1364	1300	693600
IOC	110	5180500	110.2	95	3068000
ITC	220	10163200	211.05	200	4368000
JSWSTEEL	800	2748600	702	700	958500
KOTAKBANK	1800	920800	1754.95	1700	306000
LT	1500	662975	1452.6	1400	324300
M&M	800	1003100	811.15	800	604100
MARUTI	7000	277600	6910	6800	86500
NESTLEIND	18000	13550	17495	16000	5650
NTPC	110	17687100	113.2	110	5044500
ONGC	115	14784000	114.6	115	1925000
POWERGRID	240	5280000	233.1	220	960000
RELIANCE	2000	3144500	1964	1900	522250
SBILIFE	1000	876000	966.4	1000	159000
SBIN	400	6037500	414.1	400	3700500
SHREECEM	29000	4450	26955.55	26000	350
SUNPHARMA	700	2814000	696	600	516600
TATAMOTORS	350	8185200	314.9	290	3083700
TATASTEEL	1200	2820300	1105.35	1000	1225700
TCS	3200	469500	3115	3000	202800
TECHM	1000	562200	994	980	193200
TITAN	1580	255000	1571.15	1400	312375
ULTRACEMCO	6700	57600	6565	6000	28600
UPL	800	1008800	796.5	650	683800
WIPRO	520	1249600	517.75	450	873600

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	20545	8046	-25911	1507	23508	11941	25104	13873
DII	5	-1000	-237	-994	0	0	9575	0
PRO	-1625	80	-4385	-7903	57320	87896	25679	13844
CLIENT	-7740	4059	6428	-16715	193385	174376	6152	38793
TOTAL	11185	11185	-24105	-24105	274213	274213	66510	66510

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