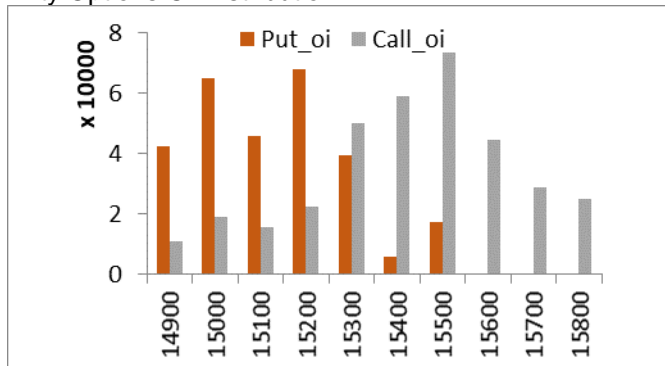


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15303	India VIX Index	20.87	BankNifty Active Futures	34724.00
Nifty Active Futures OI	5444250	Nifty ATM Call IV	15.38	BankNifty Active Futures OI	9,74,725
Change in OI	-2185575	Nifty ATM Put IV	15.58	Change in OI	1243840
Premium / Discount	-8.00	PCR Index Options	1.38	Premium / Discount	-56.00
Inference	Short Covering	PCR F&O Total	0.92	Inference	Long Unwinding

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 15303 on a positive note with 28.65% decrease in open interest indicating Short Covering.

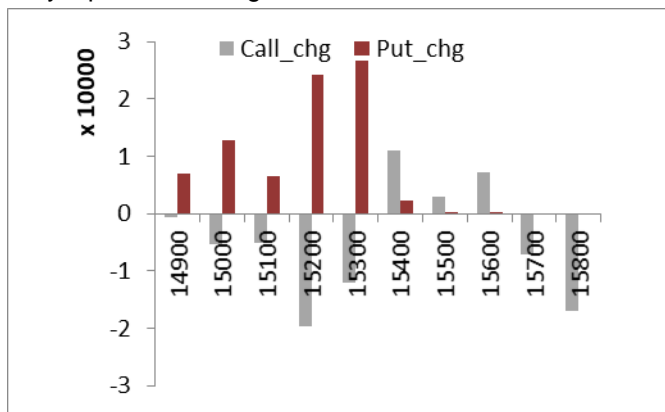
Nifty Futures closed at a discount of 8 points compared to previous day premium of 15 points.

BankNifty closed at 34724 on a negative note with 26.97 % decrease in open interest indicating Long Unwinding

BankNifty Futures closed at a discount of 56 points compared to the previous day premium of 42 points.

FII's were **Buyers** in **Index Futures** to the tune of **1290** crores and were **Buyers** in **Index Options** to the tune of **4267** crores, **Sellers** in the Stock Futures to the tune of **706** crores. **Net Buyers** in derivative segment to the tune of 4754 crores.

India VIX index is at 20.87 v/s 19.13. Nifty ATM call option IV is currently 15.38 whereas Nifty ATM put option IV is quoting at 15.58

**Nifty Options - Change in OI**


Index options PCR is at 1.38 v/s 1.22 & F&O Total PCR is at 0.92.

Among stock futures Long Build up are **PIDILITE SUNTV, BAJAJFINSV & AUBANK** may remain strong in coming session.

Stock which witnessed Short Build up are **ESCORTS, IDEA, M&MFIN & ITC** may remain weak in coming session.

Nifty Put options OI distribution shows that 15200 has highest OI concentration followed by 15000 & 14500 which may act as support for current expiry.

Nifty Call strike 15500 followed by 15400 witnessed significant OI concentration and may act as resistance for current expiry.

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

Symbol	Fut Price	% Chg	Open Interest	% Chg
PIDILITIND	2099.20	2.28%	2600000.00	11.09%
SUNTV	540.05	3.95%	13825500.00	9.08%
BAJAJFINSV	11887.85	4.41%	861225.00	8.84%
AUBANK	965.40	0.05%	2940000.00	7.42%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
ESCORTS	1139.95	-1.15%	4192100.00	12.63%
IDEA	8.55	0.00%	833840000.00	7.29%
M&MFIN	155.75	-1.17%	42360000.00	4.95%
ITC	210.80	-0.19%	154534400.00	4.83%

**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	1577500	758	750	492500
ASIANPAINT	2600	174000	2940	2600	199200
AXISBANK	740	1509600	734.65	700	1479600
BAJAJ-AUTO	4200	62750	4170	4000	57000
BAJAJFINSV	12000	38500	11900	10000	42875
BAJFINANCE	6000	216625	5768.55	5000	155125
BHARTIARTL	540	3146700	525.35	540	1062474
BPCL	480	3463200	470.25	450	1589400
BRITANNIA	3500	165200	3417.5	3300	47000
CIPLA	1000	594100	946	900	455650
COALINDIA	160	5821200	145.9	140	2188200
DIVISLAB	4200	80600	4100	3600	40000
DRREDDY	5300	195875	5285	4500	54125
EICHERMOT	2500	87500	2647.95	2500	89600
TATACONSUM	700	658800	641.55	600	238950
GRASIM	1420	103075	1408	1300	56525
HCLTECH	990	868000	946	920	265300
HDFC	2600	432600	2574	2500	208200
HDFCBANK	1500	955350	1477	1440	776600
HDFCLIFE	700	664400	659	600	481800
HEROMOTOCO	3000	217500	2967	2800	59100
HINDALCO	400	2818650	381.4	380	1212600
HINDUNILVR	2500	223800	2354.75	2200	80400
ICICIBANK	660	1986875	653.85	600	2135375
INDUSINDBK	1000	571500	996.5	900	456300

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	937800	1395	1360	521400
IOC	115	3900000	111.9	95	3035500
ITC	220	7817600	210.9	200	3097600
JSWSTEEL	800	1350000	683.85	600	484650
KOTAKBANK	1800	666800	1740.95	1700	217600
LT	1500	462875	1474	1380	301300
M&M	800	813400	823.15	800	591500
MARUTI	7200	81200	7024	6000	76900
NESTLEIND	18000	11500	17540.15	16000	5200
NTPC	110	16313400	111.15	110	4856400
ONGC	115	14352800	113.5	100	1717100
POWERGRID	240	3676000	225.9	200	844000
RELIANCE	2000	2429500	1967	1900	398000
SBILIFE	1000	829500	971	970	148500
SBIN	420	4318500	412	400	2995500
SHREECEM	29000	3300	27060	26000	325
SUNPHARMA	700	2349200	704.25	600	474600
TATAMOTORS	350	6831450	315.15	290	2781600
TATASTEEL	1200	2063800	1080.05	1000	1006400
TCS	3200	339000	3158	3000	163800
TECHM	1100	115200	1007.75	900	126600
TITAN	1600	175125	1584.5	1400	228375
ULTRACEMCO	6700	66300	6580	6000	27500
UPL	820	371800	811	650	660400
WIPRO	550	905600	527.25	450	699200

**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	11998	-434	-14013	-4737	48432	25132	48420	28164
DII	-9	-160	-6	5166	0	0	1686	0
PRO	-1848	4088	-3847	-2372	-14136	-5450	9459	76520
CLIENT	3728	10375	8635	-7288	46679	61293	189575	144456
TOTAL	13869	13869	-9231	-9231	80975	80975	249140	249140

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