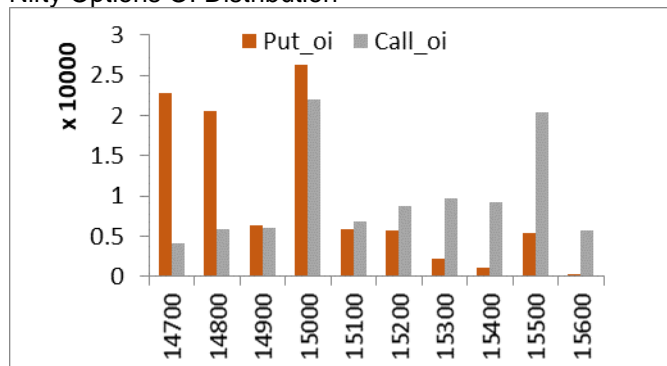


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15106	India VIX Index	24.15	BankNifty Active Futures	35880.00
Nifty Active Futures OI	12360825	Nifty ATM Call IV	21.89	BankNifty Active Futures OI	13,45,800
Change in OI	2073300	Nifty ATM Put IV	26.43	Change in OI	1243840
Premium / Discount	26.00	PCR Index Options	1.23	Premium / Discount	77.00
Inference	Short Build up	PCR F&O Total	1.02	Inference	Long Unwinding

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15106 on a negative note with 20.15% increase in open interest indicating Short Build Up.

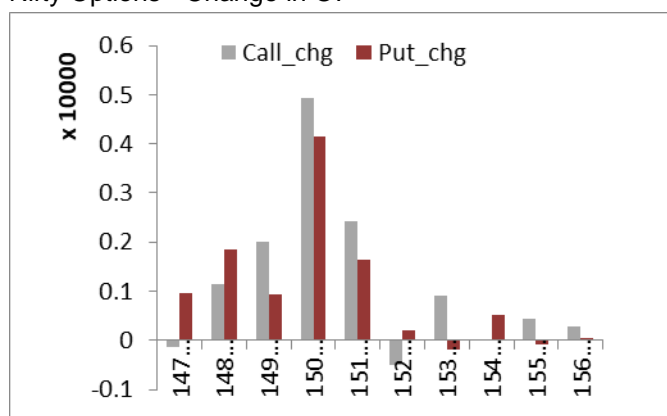
Nifty Futures closed at a premium of 26 points compared to previous day premium of 53 points.

BankNifty closed at 35880 on a negative note with 10.54% decrease in open interest indicating Long Unwinding.

BankNifty Futures closed at a premium of 77 points compared to the previous day premium of 124 points.

FII's were **Sellers** in **Index Futures** to the tune of **2265** crores and were **Buyers** in **Index Options** to the tune of **13081** crores, **Sellers** in the Stock Futures to the tune of **1488** crores. **Net Buyers** in derivative segment to the tune of **9198** crores.

India VIX index is at 24.15 v/s 22.09. Nifty ATM call option IV is currently 21.89 whereas Nifty ATM put option IV is quoting at 26.43

Nifty Options - Change in OI


Index options PCR is at 1.23 v/s 1.44 & F&O Total PCR is at 1.02.

Among stock futures Long Build up are **TRENT, IRCTC, DEEPAKNTR & NAVINFLUOR** may remain strong in coming session.

Stock which witnessed Short Build up are **CUB, POWERGRID, APLLTD & GRANULES** may remain weak in coming session.

Nifty Put options OI distribution shows that 14500 has highest OI concentration followed by 15000 & 14700 which may act as support for current expiry.

Nifty Call strike 16000 followed by 15000 witnessed significant OI concentration and may act as resistance for current expiry.

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

Symbol	Fut Price	% Chg	Open Interest	% Chg
TRENT	928.90	1.62%	479950.00	49.77%
IRCTC	1972.60	3.87%	1707550.00	28.68%
DEEPAKNTR	1621.70	0.54%	671000.00	22.11%
NAVINFLUOR	2846.25	1.43%	175950.00	20.12%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
CUB	181.70	-0.60%	11200300.00	50.92%
POWERGRID	222.60	-1.11%	13928000.00	26.85%
APLLTD	928.25	-0.84%	284350.00	24.28%
GRANULES	365.60	-0.56%	5558300.00	20.66%

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	2077500	733.25	600	927500
ASIANPAINT	2500	414600	2400	2300	237000
AXISBANK	800	1819200	751.9	700	2072400
BAJAJ-AUTO	4500	75000	3897.95	4000	33750
BAJAJFINSV	11000	68875	10369.3	9000	27125
BAJFINANCE	6000	272250	5544	4000	181250
BHARTIARTL	600	10472958	546.85	500	4144389
BPCL	500	2610000	466.35	400	1521000
BRITANNIA	4000	171600	3477.15	3300	92600
CIPLA	900	780000	813	800	436800
COALINDIA	160	13486200	154.9	150	3906000
DIVISLAB	4000	129200	3560.1	3300	123200
DRREDDY	5000	276125	4499	4500	128125
EICHERMOT	3000	195300	2601	2400	77700
GAIL	150	5630300	146.8	140	1823900
GRASIM	1400	246050	1316	1100	264100
HCLTECH	1000	1489600	963.35	900	592900
HDFC	2700	618300	2654.85	2500	258000
HDFCBANK	1600	1383800	1587	1560	569800
HDFCLIFE	800	993300	726.45	650	416900
HEROMOTOCO	3500	135600	3422.9	3200	142800
HINDALCO	350	2696100	358.75	300	2640200
HINDUNILVR	2200	1021500	2194.4	2200	457500
ICICIBANK	700	4778125	632	600	1721500
INDUSINDBK	1100	1121400	1102	1000	852300

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	2254200	1340.95	1200	1860600
IOC	105	8749000	102.5	90	3406000
ITC	220	19424000	209.95	210	8339200
JSWSTEEL	450	861300	426.8	380	494100
KOTAKBANK	2000	483600	1894.9	1800	264400
LT	1600	1008550	1498	1400	446200
M&M	900	725200	851.45	800	439600
MARUTI	8000	361800	7129.25	7000	182600
NESTLEIND	18000	26700	16687.05	16000	14950
NTPC	115	8817900	112.8	100	4001400
ONGC	120	10110100	114.25	110	2825900
POWERGRID	230	2920000	227.5	220	1212000
RELIANCE	2200	2452750	2207.1	2000	860500
SBILIFE	920	292500	906.95	800	164250
SBIN	400	8385000	404.7	400	6009000
SHREECEM	29000	1500	27678.9	27500	650
SUNPHARMA	650	1780800	624.5	600	966000
TATAMOTORS	400	9633000	347.1	300	5922300
TATASTEEL	800	3136500	774.8	700	2077400
TCS	3100	745500	3058	2900	355500
TECHM	1000	616800	974.2	900	340800
TITAN	1500	442500	1470.05	1400	305250
ULTRACEMCO	7000	65600	6500	6000	41400
UPL	650	902200	613.95	500	503100
WIPRO	500	2256000	434.75	400	899200

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	-3797	16698	-7086	7058	-80599	-66010	-72855	-88205
DII	-3	8939	559	-8689	0	0	0	0
PRO	1330	7162	11654	-1034	-170363	-172525	-168768	-265759
CLIENT	40744	5475	22775	30567	-403601	-416028	-676347	-564006
TOTAL	38274	38274	27902	27902	-654563	-654563	-917970	-917970

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