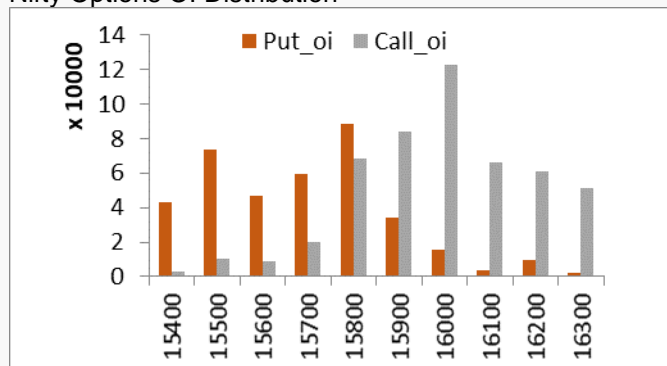


Nifty Futures View	
Nifty Active Futures	15853
Nifty Active Futures OI	8315200
Change in OI	-55100
Premium / Discount	4.00
Inference	Short Covering

Volatility	
India VIX Index	11.76
Nifty ATM Call IV	7.24
Nifty ATM Put IV	11.62
PCR Index Options	1.15
PCR F&O Total	0.88

Bank Nifty Future View	
BankNifty Active Futures	35041.00
BankNifty Active Futures OI	14,94,650
Change in OI	1243840
Premium / Discount	-41.00
Inference	Short Covering

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15853 on a positive note with 0.66% decrease in the open interest indicating Short Covering.

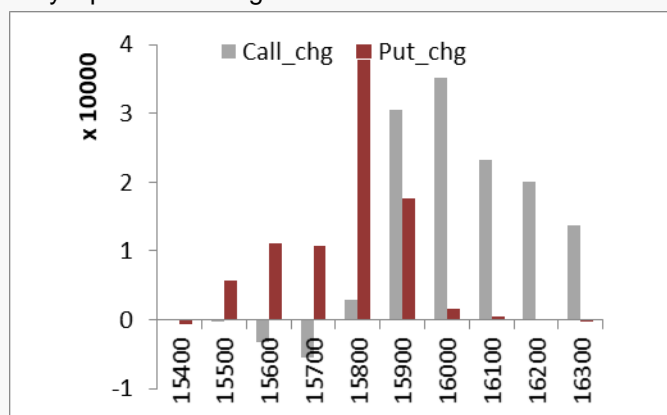
Nifty Futures closed at a premium of 4 points compared to the previous day discount of -12 points.

BankNifty closed at 35041 on positive note with 25.95 % decrease in open interest indicating Short Covering.

BankNifty Futures closed at a discount of -41 points compared to the previous day discount of -24 points.

FII's were **Buyers** in **Index Futures** to the tune of **697** crores and were **Buyers** in **Index Options** to the tune of **989** crores, **Buyers** in the Stock Futures to the tune of **149** crores. **Net Buyers** in the derivative segment to the tune of **2091** crores.

India VIX index is at 11.76 v/s 11.77. Nifty ATM call option IV is currently 7.24 whereas Nifty ATM put option IV is quoting at 11.62.

Nifty Options - Change in OI


Index options PCR is at 1.15 v/s 1.10 & F&O Total PCR is at 0.88.

Among stock futures Long Build up are **LALPATHLAB, SUNPHARMA, TORNTPHARMA & SBILIFE** may remain strong in coming session.

Stocks which witnessed Short Build up are **NMDC, NAUKRI, INDUSTOWER & GLENMARK** may remain weak in coming session.

Nifty Put options OI distribution shows that 15000 has highest OI concentration followed by 15800 & 15500 which may act as support for current expiry.

Nifty Call strike 16000 followed by 15900 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: CADILAHC, CANBK, IDEA NATIONALUM & SUNTV
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
LALPATHLAB	3450.25	3.18%	547000.00	14.26%
SUNPHARMA	695.40	1.12%	44734200.00	10.53%
TORNTPHARM	3049.00	1.03%	824000.00	8.96%
SBILIFE	1049.95	2.05%	4317000.00	8.93%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
NMDC	173.90	-1.56%	95086400.00	28.99%
NAUKRI	5156.30	-1.52%	1363250.00	10.28%
INDUSTOWER	220.70	-5.16%	20367200.00	8.52%
GLENMARK	651.60	-3.24%	7577350.00	6.65%

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
ADANI PORTS	700	2371250	678.8	700	951250
ASIANPAINT	3200	504300	3085.15	3000	320400
AXISBANK	780	4952400	755.3	750	1509600
BAJAJ-AUTO	4000	743000	3840	3700	144750
BAJAJFINSV	13500	87000	13208	12000	86925
BAJFINANCE	6500	363250	6177.05	6000	253875
BHARTIARTL	550	5543745	546.8	540	2471085
BPCL	465	2617200	460.9	450	1405800
BRITANNIA	3500	185400	3441.8	3500	102400
CIPLA	1000	947700	948	950	385450
COALINDIA	150	10932600	144.15	145	2339400
DIVISLAB	4800	99800	4823.15	4700	98600
DRREDDY	5500	299375	5419	5000	275500
EICHERMOT	2700	229250	2553.45	2600	68950
TATACONSUM	800	683100	776.85	750	332100
GRASIM	1600	423225	1550	1400	110200
HCLTECH	1000	2871400	994	900	767900
HDFC	2550	1242900	2485.8	2500	473400
HDFCBANK	1500	4952750	1443	1500	1398650
HDFCLIFE	700	3657500	665.5	680	887700
HEROMOTOCO	3000	902700	2835.9	2900	359100
HINDALCO	390	7628200	391.85	390	2588600
HINDUNILVR	2500	1229700	2358.95	2360	279000
ICICIBANK	670	5214000	676.4	650	3859625
INDUSINDBK	1100	1387800	985.5	1000	804600

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1600	4276800	1589	1500	1063800
IOC	120	6363500	105.8	100	2470000
ITC	215	17360000	212.45	200	8873600
JSWSTEEL	720	1742850	717.4	700	901800
KOTAKBANK	1800	1823200	1717.5	1700	1053600
LT	1600	1052250	1617	1500	497375
M&M	800	2475200	764.4	740	254800
MARUTI	8000	275400	7283.5	7000	109800
NESTLEIND	18500	16450	18071.85	17500	7750
NTPC	120	24481500	118.65	115	3619500
ONGC	125	19427100	115.15	110	3672900
POWERGRID	240	7456000	233.15	230	2240000
RELIANCE	2200	6638750	2104	2100	2336750
SBILIFE	1020	962250	1048.95	1020	552000
SBIN	430	9516000	428.5	420	4044000
SHREECEM	29000	5950	27913	27000	2675
SUNPHARMA	700	5027400	695	680	606200
TATAMOTORS	320	11240400	295.8	300	4471650
TATASTEEL	1300	2546600	1279.05	1200	1664300
TCS	3300	1846200	3210	3200	840900
TECHM	1120	502800	1129	1100	474000
TITAN	1800	444750	1700.75	1500	146250
ULTRACEMCO	7500	175200	7497.85	7000	83900
UPL	850	1764100	819.2	800	383500
WIPRO	600	3750400	598	550	1964800

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	12079	3011	7262	3635	62094	42777	45678	50309
DII	-61	0	3088	-2695	0	0	-2400	0
PRO	-6480	-1483	-938	7276	119678	52160	107646	104057
CLIENT	-18004	-13994	-8821	-7625	185471	272305	344789	341348
TOTAL	-12466	-12466	591	591	367243	367242	495713	495714

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