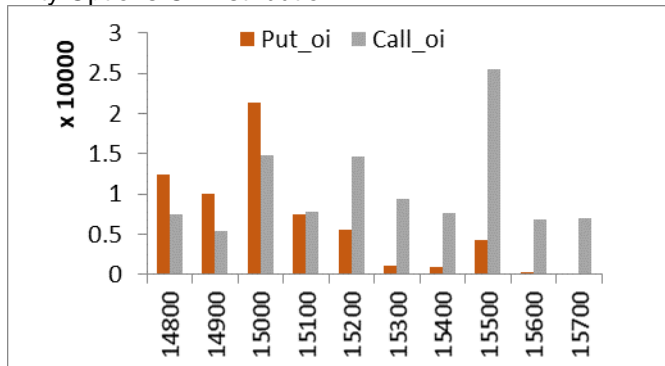


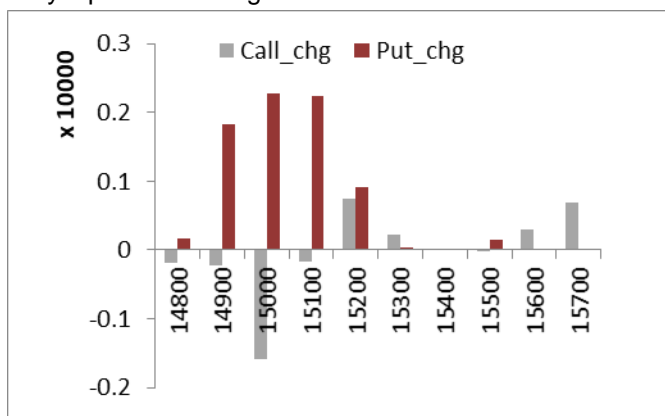
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15185	India VIX Index	23.05	BankNifty Active Futures	35809.00
Nifty Active Futures OI	10852875	Nifty ATM Call IV	16.62	BankNifty Active Futures OI	15,82,475
Change in OI	130875	Nifty ATM Put IV	19.39	Change in OI	1243840
Premium / Discount	12.00	PCR Index Options	1.36	Premium / Discount	57.00
Inference	Long Build Up	PCR F&O Total	1.08	Inference	Short Build up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15185 on a positive note with 1.22% increase in open interest indicating Long Build Up. Nifty Futures closed at a premium of 12 points compared to previous day premium of 13 points. BankNifty closed at 35809 on a negative note with 4.34% increase in open interest indicating Short Build Up. BankNifty Futures closed at a premium of 57 points compared to the previous day premium of 92 points.

FI's were **Buyers** in **Index Futures** to the tune of **2** crores and were **Buyers** in **Index Options** to the tune of **2891** crores, **Sellers** in the Stock Futures to the tune of **285** crores. **Net Buyers** in derivative segment to the tune of **2484** crores.

India VIX index is at 23.05 v/s 23.88. Nifty ATM call option IV is currently 16.62 whereas Nifty ATM put option IV is quoting at 19.39

Nifty Options - Change in OI


Index options PCR is at 1.36 v/s 1.30 & F&O Total PCR is at 1.08.

Among stock futures Long Build up are **HINDALCO, M&MFIN, MGL & IDEA** may remain strong in coming session.

Stock which witnessed Short Build up are **BATAINDIA, BANKBARODA, ITC & HDFCAMC** may remain weak in coming session.

Nifty Put options OI distribution shows that 14500 has highest OI concentration followed by 15000 & 14200 which may act as support for current expiry.

Nifty Call strike 16000 followed by 15500 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: BHEL,SUNTV
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
HINDALCO	296.80	5.85%	32336000.00	34.17%
M&MFIN	196.80	2.85%	13364000.00	16.25%
MGL	1159.60	3.15%	1757400.00	15.95%
IDEA	12.95	7.92%	973770000.00	10.40%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
BANKBARODA	77.10	-2.71%	97086600.00	18.56%
BATAINDIA	1535.45	-2.51%	1824900.00	12.25%
ITC	224.75	-0.47%	147680000.00	11.11%
HDFCAMC	2991.75	-0.64%	483400.00	8.19%

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	600	1585000	590.25	500	580000
ASIANPAINT	2600	588000	2508	2300	234000
AXISBANK	800	1584000	740.55	700	3501600
BAJAJ-AUTO	4400	114750	4179.8	4100	138250
BAJAJFINSV	10500	121625	10220.05	9000	78000
BAJFINANCE	6000	318000	5570	5000	260250
BHARTIARTL	600	8788548	594.55	550	4040733
BPCL	420	2448000	421.9	400	1330200
BRITANNIA	4000	402400	3469.9	3400	229800
CIPLA	870	1036100	858	800	461500
COALINDIA	150	13956600	136.85	130	3435600
DIVISLAB	4000	336000	3760	3400	124400
DRREDDY	5000	210500	4833	4500	76375
EICHERMOT	3000	321300	2827	2800	78750
GAIL	150	7307800	136.4	130	2019100
GRASIM	1300	263150	1236.7	1000	178600
HCLTECH	1000	2345700	972	900	651700
HDFC	2800	400500	2753.4	2500	264300
HDFCBANK	1600	1064800	1576	1500	974050
HDFCLIFE	760	957000	713	650	335500
HEROMOTOCO	3500	298500	3540	3400	112800
HINDALCO	300	3504500	294.8	250	2218800
HINDUNILVR	2300	1510800	2263	2200	494400
ICICIBANK	650	2351250	631.25	600	3014000
INDUSINDBK	1100	1339200	1022.3	900	1055700

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	2430600	1292.2	1260	913800
IOC	102.5	6519500	96.7	87.5	3315000
ITC	250	22598400	226.6	220	8467200
JSWSTEEL	420	1104300	407.8	400	456300
KOTAKBANK	2000	1036400	1963	1800	356800
LT	1600	1139650	1533	1400	447350
M&M	1000	1250200	918.95	900	602000
MARUTI	8000	401200	7659	7000	131000
NESTLEIND	18000	25300	17396.1	17000	13450
NTPC	100	13189800	97.5	90	6264300
ONGC	100	12843600	99.4	85	5474700
POWERGRID	220	1916000	214.3	200	1008000
RELIANCE	2100	3629750	2061.8	1900	1172250
SBILIFE	920	463500	907.55	850	237000
SBIN	400	9030000	390.9	390	9078000
SHREECEM	29000	2000	28150.15	23000	1950
SUNPHARMA	650	2093000	643.6	600	765800
TATAMOTORS	330	8532900	324.9	300	5420700
TATASTEEL	800	6006100	693.45	600	1807100
TCS	3300	750600	3204.5	2500	619800
TECHM	1000	1280400	987	900	549600
TITAN	1600	592500	1524.9	1400	356250
ULTRACEMCO	6500	61200	6413.4	6000	59400
UPL	600	1522300	543.25	500	748800
WIPRO	500	4006400	440.2	400	1331200

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	2229	1730	6427	5879	-62124	-60355	-58558	-56942
DII	-31	228	-1130	-3330	0	0	0	0
PRO	957	1299	700	2662	-144092	-234196	-112763	-149779
CLIENT	2576	2474	7164	7950	-558944	-470609	-473784	-438384
TOTAL	5731	5731	13161	13161	-765160	-765160	-645105	-645105

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