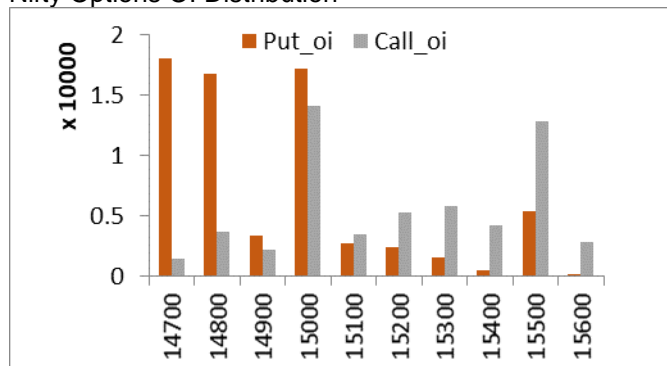


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15169	India VIX Index	22.89	BankNifty Active Futures	36720.00
Nifty Active Futures OI	9593400	Nifty ATM Call IV	19.92	BankNifty Active Futures OI	13,47,950
Change in OI	3379200	Nifty ATM Put IV	22.3	Change in OI	1243840
Premium / Discount	72.00	PCR Index Options	1.23	Premium / Discount	171.00
Inference	Long Build Up	PCR F&O Total	1.09	Inference	Long Build Up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15169 on a positive note with 54.66% increase in open interest indicating Long Build Up.

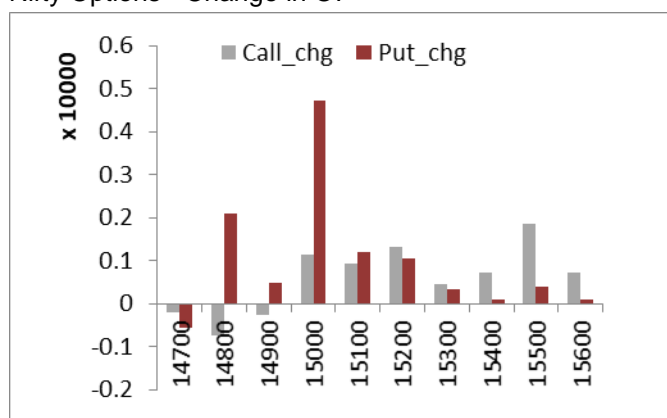
Nifty Futures closed at a premium of 72 points compared to previous day premium of 12 points.

BankNifty closed at 36720 on a positive note with 36.53% increase in open interest indicating Long Build Up.

BankNifty Futures closed at a premium of 171 points compared to the previous day premium of 16 points.

FII's were **Buyers** in **Index Futures** to the tune of **382** crores and were **BUYERS** in **Index Options** to the tune of **8464** crores, **Sellers** in the Stock Futures to the tune of **1655** crores. **Net BUYERS** in derivative segment to the tune of **7947** crores.

India VIX index is at 22.89 v/s 24.17. Nifty ATM call option IV is currently 19.92 whereas Nifty ATM put option IV is quoting at 22.30

Nifty Options - Change in OI


Index options PCR is at 1.23 v/s 1.36 & F&O Total PCR is at 1.09.

Among stock futures Long Build up are **BHEL, RECLTD, HDFCLIFE & BEL** may remain strong in coming session.

Stock which witnessed Short Build up are **MARUTI, PIDILITE, DIVISLAB & MARICO** may remain weak in coming session.

Nifty Put options OI distribution shows that 14500 has highest OI concentration followed by 14700 & 15000 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:
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
BHEL	47.50	10.08%	130578000.00	25.84%
RECLTD	143.60	4.40%	21486000.00	20.53%
HDFCLIFE	738.10	2.31%	6971800.00	11.13%
BEL	142.15	3.76%	31099200.00	9.85%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
MARUTI	6980.40	-0.18%	3281700.00	7.37%
PIDILITIND	1730.35	-0.22%	2329000.00	4.14%
DIVISLAB	3464.55	-0.77%	3200400.00	4.08%
MARICO	409.40	-3.18%	8398000.00	2.26%

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	720	302500	705	500	410000
ASIANPAINT	2500	158700	2369.9	2300	111600
AXISBANK	800	456000	769	700	1480800
BAJAJ-AUTO	4200	40750	3953.5	3700	24750
BAJAJFINSV	11000	22625	10234	10000	19000
BAJFINANCE	5800	137750	5540	5000	123250
BHARTIARTL	600	3080064	580.1	550	858864
BPCL	400	612000	461.3	400	642600
BRITANNIA	3600	82600	3407.5	3500	39800
CIPLA	870	560300	813.4	850	178100
COALINDIA	140	1856400	156.9	140	1822800
DIVISLAB	4000	106200	3436.4	3400	72000
DRREDDY	5000	73500	4486	4400	21750
EICHERMOT	3000	75600	2554	2900	17850
GAIL	140	1677500	150.45	140	1671400
GRASIM	1100	60800	1271.65	1200	104500
HCLTECH	1000	665700	931.8	850	330400
HDFC	2900	135900	2687	2500	103200
HDFCBANK	1700	487300	1605.4	1300	412500
HDFCLIFE	800	206800	734.95	700	282700
HEROMOTOCO	3600	74700	3435.8	3300	33300
HINDALCO	290	1659800	350	300	2764900
HINDUNILVR	2300	554700	2163.45	2200	109200
ICICIBANK	650	1227875	629	500	1087625
INDUSINDBK	1000	636300	1110.25	1000	786600

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	778800	1275	1200	399000
IOC	102.5	3698500	101.45	87.5	1475500
ITC	230	15132800	209.2	200	4022400
JSWSTEEL	450	259200	421	350	194400
KOTAKBANK	2000	298000	1892.2	1600	146000
LT	1600	475525	1510	1400	171925
M&M	900	350000	859.1	800	270200
MARUTI	8000	122700	6926.05	6500	31900
NESTLEIND	18000	13750	16119.85	16000	4750
NTPC	100	1692900	108.2	90	2855700
ONGC	100	2825900	118.75	100	3095400
POWERGRID	240	640000	227.8	185	780000
RELIANCE	2200	707500	2147	1900	370000
SBILIFE	1000	186000	875	800	87000
SBIN	450	2958000	407.4	370	4131000
SHREECEM	29000	1350	27485.35	23000	1550
SUNPHARMA	700	1745800	611.15	500	467600
TATAMOTORS	360	2644800	333.6	300	2371200
TATASTEEL	800	1759500	744.5	620	858500
TCS	3200	323400	2985.05	2500	607800
TECHM	1000	302400	958	900	168000
TITAN	1600	168750	1440.25	1400	94500
ULTRACEMCO	6500	18400	6441.1	5400	22000
UPL	600	191100	594.5	500	253500
WIPRO	450	1920000	421.95	400	624000

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	277	-23071	-70329	-27912	-166806	-95494	-185887	-166782
DII	0	-3708	-3058	-16078	0	0	-2558	0
PRO	-15225	-13856	-43268	-56567	-132369	-171018	-122014	-224684
CLIENT	-38391	-12704	-33842	-49940	-370358	-403021	-645106	-564099
TOTAL	-53339	-53339	-150497	-150497	-669533	-669533	-955565	-955565

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