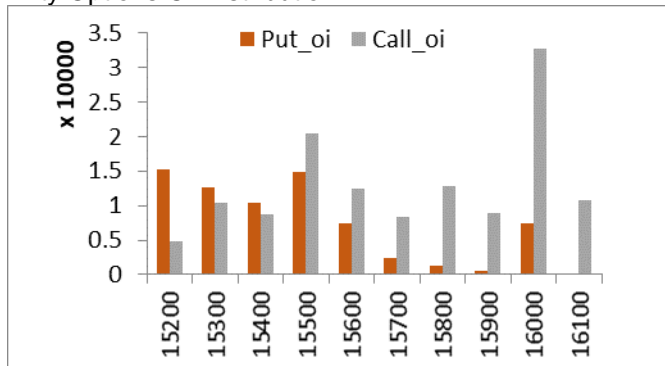


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15618	India VIX Index	17.39	BankNifty Active Futures	35454.00
Nifty Active Futures OI	10697025	Nifty ATM Call IV	12.82	BankNifty Active Futures OI	17,31,125
Change in OI	144300	Nifty ATM Put IV	16.02	Change in OI	1243840
Premium / Discount	43.00	PCR Index Options	1.32	Premium / Discount	-149.00
Inference	Long Build Up	PCR F&O Total	0.99	Inference	Short Build up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15618 on a positive note with 1.37% increase in open interest indicating Long Build Up.

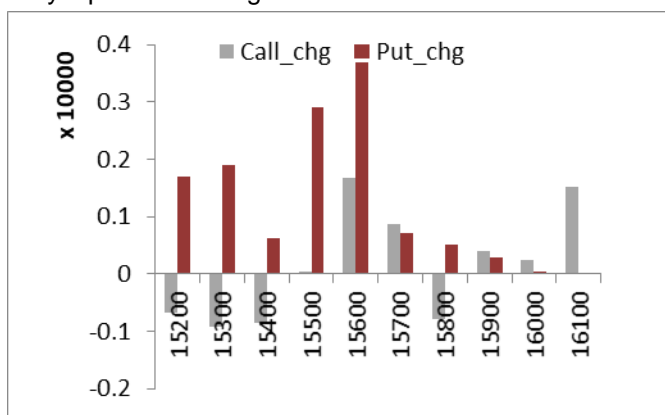
Nifty Futures closed at a premium of 43 points compared to previous day discount of 28 points.

BankNifty closed at 35454 on a negative note with 0.45 % decrease in open interest indicating Short Build Up.

BankNifty Futures closed at a discount of 149 points compared to the previous day discount of 104 points.

FII's were **Buyers** in **Index Futures** to the tune of **414** crores and were **Sellers** in **Index Options** to the tune of **1874** crores, **Buyers** in the Stock Futures to the tune of **215** crores. **Net Sellers** in derivative segment to the tune of **1559** crores.

India VIX index is at 17.39 v/s 16.89. Nifty ATM call option IV is currently 12.82 whereas Nifty ATM put option IV is quoting at 16.02

Nifty Options - Change in OI


Index options PCR is at 1.32 v/s 1.51 & F&O Total PCR is at 0.99.

Among stock futures Long Build up are **ALKEM, AARTIIND, LICHSGFIN & MINDTREE** may remain strong in coming session.

Stock which witnessed Short Build up are **ASHOKLEY, CUB, SAIL & BHEL** may remain weak in coming session.

Nifty Put options OI distribution shows that 15000 has highest OI concentration followed by 14800 & 15200 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: BANKBARODA, SAIL & SUNTV
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
ALKEM	3122.45	3.88%	481800.00	33.61%
AARTIIND	1720.05	2.29%	809625.00	8.79%
LICHSGFIN	479.90	2.35%	7124000.00	8.07%
MINDTREE	2431.95	1.33%	1756000.00	7.13%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
ASHOKLEY	122.05	-1.73%	37800000.00	13.33%
CUB	167.30	-3.07%	5992300.00	8.23%
SAIL	121.65	-4.59%	191776500.00	8.18%
BHEL	71.30	-0.21%	94920000.00	7.93%

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	800	2761250	799	700	1051250
ASIANPAINT	3000	282900	2924.9	2800	172800
AXISBANK	750	2222400	745.3	700	1267200
BAJAJ-AUTO	4300	111250	4232	4000	54000
BAJAJFINSV	12000	52250	11760	11000	28125
BAJFINANCE	6000	416125	5775	5000	167875
BHARTIARTL	550	5601126	533	500	2874603
BPCL	500	4932000	470.6	450	1789200
BRITANNIA	3500	200400	3443.5	3400	146200
CIPLA	950	717600	946.5	900	391950
COALINDIA	160	7198800	147.55	140	2872800
DIVISLAB	4500	237400	4217	3800	93400
DRREDDY	5600	213375	5305	5000	310375
EICHERMOT	2700	242900	2659	2500	106400
TATACONSUM	660	611550	666	600	364500
GRASIM	1500	441275	1448.65	1300	146300
HCLTECH	950	1399300	950	900	679700
HDFC	2600	880800	2580	2400	297300
HDFCBANK	1500	1532850	1512.35	1400	790350
HDFCLIFE	700	2030600	665.35	650	1235300
HEROMOTOCO	3100	708900	2980	2900	204300
HINDALCO	400	5237400	394	350	819150
HINDUNILVR	2400	475200	2360.75	2300	293400
ICICIBANK	660	2987875	650.7	600	1823250
INDUSINDBK	1100	777600	1009.85	1000	945000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	2454600	1388.95	1360	1016400
IOC	120	7332000	109.8	100	4121000
ITC	220	30035200	215.9	200	9644800
JSWSTEEL	800	1312200	695	680	868050
KOTAKBANK	1800	924800	1795	1800	505600
LT	1500	955650	1473	1400	332925
M&M	850	1766100	805.05	800	448000
MARUTI	7500	143500	7085	6500	86500
NESTLEIND	18000	7300	17732	15500	3600
NTPC	115	8960400	110.35	100	2753100
ONGC	120	26680500	117.55	110	3688300
POWERGRID	230	1700000	224.6	220	1204000
RELIANCE	2200	4365500	2164.3	2000	1951000
SBILIFE	1000	463500	965.65	940	279750
SBIN	450	7135500	432.55	400	4749000
SHREECEM	28000	1900	27586.05	27000	500
SUNPHARMA	700	3927000	671	650	1223600
TATAMOTORS	320	7905900	318.3	300	3371550
TATASTEEL	1200	3880250	1100.7	1000	1601400
TCS	3200	620700	3153.9	3000	287700
TECHM	1040	432600	1030.5	1000	181200
TITAN	1600	342375	1590.95	1600	379875
ULTRACEMCO	7000	60500	6604.9	6200	33900
UPL	900	652600	816	750	534300
WIPRO	550	2449600	543.5	500	932800

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	3605	1180	1859	-609	54599	64270	-5707	-2364
DII	0	6	-284	1958	0	0	2926	0
PRO	-170	-1072	1098	-27	58785	121074	52154	20047
CLIENT	318	3639	-8742	-7391	283747	211787	35358	67048
TOTAL	3753	3753	-6069	-6069	397131	397131	84731	84731

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