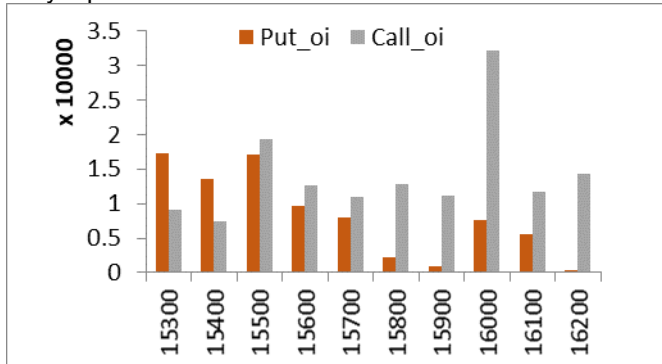


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15712	India VIX Index	15.74	BankNifty Active Futures	35782.00
Nifty Active Futures OI	10466550	Nifty ATM Call IV	11.32	BankNifty Active Futures OI	16,90,250
Change in OI	402300	Nifty ATM Put IV	15.42	Change in OI	1243840
Premium / Discount	-18.00	PCR Index Options	1.35	Premium / Discount	-18.00
Inference	Long Build Up	PCR F&O Total	1.00	Inference	Short Covering

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15712 on a negative note with 4.00% increase in open interest indicating Long Build Up.

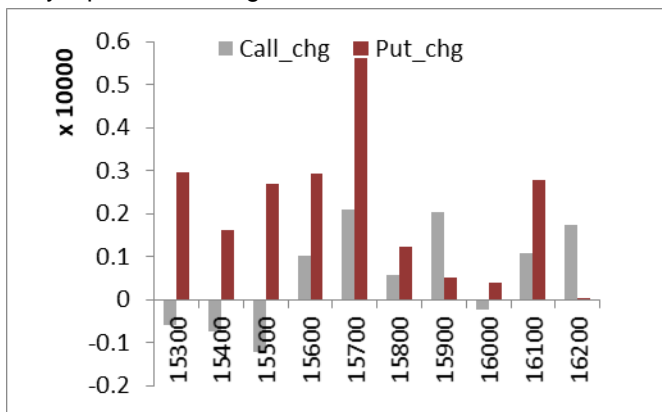
Nifty Futures closed at a discount of -18 points compared to previous day discount of -3 points.

BankNifty closed at 35782 on a positive note with 0.57 % decrease in open interest indicating Short Covering.

BankNifty Futures closed at a discount of 18 points compared to the previous day premium of 34 points.

FII's were **Buyers** in **Index Futures** to the tune of **560** crores and were **Sellers** in **Index Options** to the tune of **3009** crores, **Sellers** in the Stock Futures to the tune of **854** crores. **Net Sellers** in derivative segment to the tune of **3549** crores.

India VIX index is at 15.74 v/s 17.21. Nifty ATM call option IV is currently 11.32 whereas Nifty ATM put option IV is quoting at 15.42

Nifty Options - Change in OI


Index options PCR is at 1.35 v/s 1.27 & F&O Total PCR is at 1.00.

Among stock futures Long Build up are **ONGC, TITAN, JUBLFOOD & MPHASIS** may remain strong in coming session.

Stock which witnessed Short Build up are **DEEPAKNTR, NAVINFLURO, CUB & NAM-INDIA** may remain weak in coming session.

Nifty Put options OI distribution shows that 15000 has highest OI concentration followed by 15200 & 15300 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,PNB, SAIL & SUNTV
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
ONGC	123.40	4.27%	64918700.00	25.67%
TITAN	1694.95	6.31%	4605375.00	11.54%
JUBLFOOD	3194.30	4.41%	1366250.00	11.35%
MPHASIS	1927.25	0.45%	459550.00	10.56%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
DEEPAKNTR	1749.80	-0.72%	2546500.00	17.87%
NAVINFLUOR	3184.40	-1.42%	325125.00	9.47%
CUB	167.95	-0.21%	6739400.00	7.62%
NAM-INDIA	364.95	-1.22%	2420800.00	5.88%

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	850	2331250	824.9	750	1027500
ASIANPAINT	3000	309000	2935.8	2800	161700
AXISBANK	750	2454000	752.25	700	1440000
BAJAJ-AUTO	4300	126750	4271.05	4000	64750
BAJAJFINSV	12000	54500	11812	11000	28750
BAJFINANCE	6000	380500	5890	5000	181625
BHARTIARTL	540	6830190	531.2	530	3589089
BPCL	480	4932000	473.75	450	1629000
BRITANNIA	3500	181400	3492.5	3400	133200
CIPLA	950	739050	950	900	335400
COALINDIA	150	9450000	149	140	3007200
DIVISLAB	4500	238400	4233.6	4000	87600
DRREDDY	5600	218750	5280	5000	310250
EICHERMOT	2800	212800	2768	2600	108150
TATACONSUM	700	811350	678.2	600	301050
GRASIM	1500	475475	1457.8	1300	129200
HCLTECH	950	1762600	939	900	777000
HDFC	2600	1106400	2578.3	2500	381000
HDFCBANK	1600	1722050	1521.6	1400	880000
HDFCLIFE	700	2000900	678.95	650	1023000
HEROMOTOCO	3100	786000	3006	2800	239100
HINDALCO	400	5168600	398.7	350	840650
HINDUNILVR	2400	553800	2361.25	2300	338400
ICICIBANK	650	3465000	650.15	650	2156000
INDUSINDBK	1020	1110600	1005.85	1000	1019700

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	3148200	1390.8	1360	1164600
IOC	120	7091500	112.45	100	4218500
ITC	220	42976000	209.1	200	14432000
JSWSTEEL	800	1329750	711.8	650	743850
KOTAKBANK	1900	784800	1814.5	1800	526800
LT	1500	846975	1512	1400	321425
M&M	850	1846600	802.45	800	441700
MARUTI	7500	138900	7202	6500	89400
NESTLEIND	18000	7700	17708.45	17000	4750
NTPC	115	12198000	111.75	100	2724600
ONGC	120	25571700	123.65	115	4881800
POWERGRID	230	1640000	226.25	220	1220000
RELIANCE	2200	4306250	2208	2000	1921000
SBILIFE	1000	1543500	986.5	900	246000
SBIN	450	7483500	439.05	400	5239500
SHREECEM	30000	1775	28300.1	27000	525
SUNPHARMA	700	3988600	675.8	650	1150800
TATAMOTORS	330	7786200	324.95	320	3545400
TATASTEEL	1200	3709400	1117.55	1000	1720400
TCS	3200	774000	3144.9	3000	340200
TECHM	1040	560400	1017	1000	196200
TITAN	1700	785625	1694	1600	709125
ULTRACEMCO	7000	113200	6633	6200	38800
UPL	900	747500	839	750	608400
WIPRO	550	3243200	539	500	1014400

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	4900	292	-4455	7511	-123622	-117578	-62628	-45438
DII	0	1	277	-1674	0	0	-11188	0
PRO	3303	-3140	3815	1859	-195190	-236819	-155786	-172113
CLIENT	-1754	9296	9783	1724	-659211	-623626	-502747	-514798
TOTAL	6449	6449	9420	9420	-978023	-978023	-732349	-732349

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