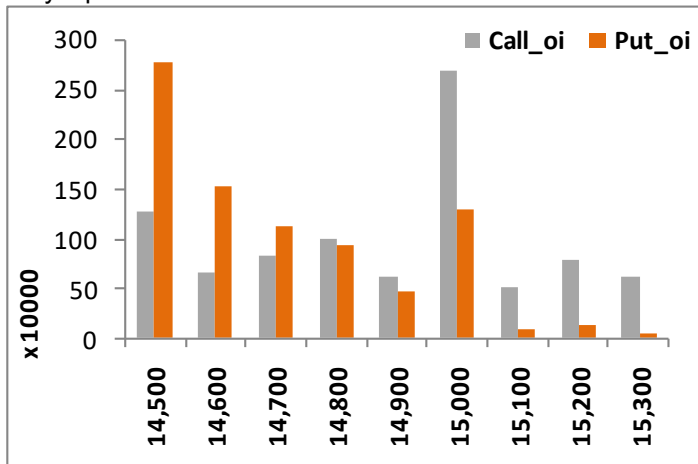


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14,984.65	India VIX Index	20.82	BankNifty Active Futures	33,302.65
Nifty Active Futures OI	1,11,95,100.00	Nifty ATM Call IV	18.65	BankNifty Active Futures OI	15,02,750
Change in OI	-84,450.00	Nifty ATM Put IV	20.11	Change in OI	73,725
Premium / Discount	42.30	PCR Index Options	1.33	Premium / Discount	160.25
Inference	Short Covering	PCR F&O Total	1.01	Inference	Long Build Up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 14984.65 on a positive note with -0.75% decrease in open interest indicating Short Covering.

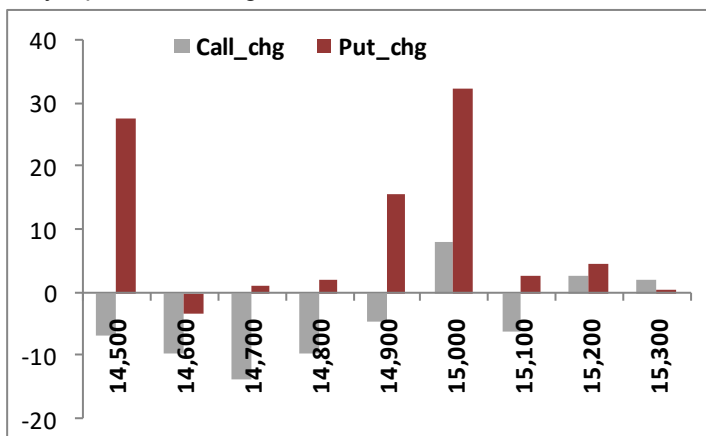
Nifty Futures closed at a premium of 42 points compared to previous day premium of 46 points.

Bank Nifty futures closed at 33302.65 on a positive note with 5.16% increase in open interest indicating Long Build Up.

Bank Nifty Futures closed at a premium of 160 points compared to previous day premium of 134 points.

FII's were **Seller** in Index Futures to the tune of **-322** and were **Buyer** in Index Options to the tune of **2622 crores**, while they were net **Seller** in Stock Futures amounting to **-1674 crores**. FII's were net **Buyers** in derivative segment to the tune of **694 crores**.

India VIX index is at 20.23 v/s 20.82. Nifty ATM call option IV is currently 18.65 whereas Nifty ATM put option IV is quoting at 20.11

Nifty Options - Change in OI


Index options PCR is at 1.33 v/s 1.33 & F&O Total PCR is at 1.01.

Among stock futures **ALKEM, TORNTPOWER, VOLTAS & BEL** have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are **PNB, COFORGE, GUJGASLTD & LTI** and may remain weak in coming session.

Nifty Call strike 15000 followed by 15500 witnessed significant OI concentration and may act as resistance for current expiry.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 14500 & 14600 which may act as support for current expiry.

SECURITIES IN BANPERIOD: SUNTV ,NATIONAL ALUM & PNB
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
ALKEM	3048.7	4.25%	4,44,600	52.57%
TORNTPOWER	451.85	8.12%	24,60,000	32.90%
VOLTAS	974.55	0.03%	31,16,500	15.04%
BEL	145.65	5.16%	3,78,13,800	12.17%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
PNB	35.2	-2.36%	32,74,24,000	32.73%
COFORGE	3230.2	-4.26%	10,11,950	15.79%
GUJGASLTD	530.35	-0.72%	10,57,500	14.32%
LTI	3689.4	-2.67%	5,30,250	13.59%

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
ADANIPTS	800	39,40,000	769.30	700	10,83,750
ASIANPAINT	2,700	2,37,300	2,559.70	2,400	1,27,800
AXISBANK	720	15,60,000	719.60	700	12,24,000
BAJAJ-AUTO	4,000	1,93,000	3,881.70	3,500	56,000
BAJAJFINSV	12,000	1,04,500	11,367.10	10,000	77,250
BAJFINANCE	6,000	3,39,500	5,531.05	5,000	3,10,625
BHARTIARTL	600	47,57,070	574.10	500	14,84,502
BPCL	450	44,15,400	455.10	420	17,49,600
BRITANNIA	3,500	2,69,600	3,422.90	3,400	1,20,600
CIPLA	900	15,33,350	903.00	900	8,82,700
COALINDIA	140	71,14,800	148.05	140	30,24,000
DIVISLAB	4,200	2,20,200	4,164.10	4,000	75,800
DRREDDY	5,500	2,44,625	5,345.35	5,000	2,29,875
EICHERMOT	2,500	1,94,950	2,462.05	2,300	56,350
TATACONSUM	700	21,16,800	636.65	600	6,21,000
GRASIM	1,500	1,36,800	1,449.40	1,300	1,04,025
HCLTECH	1,000	19,71,200	918.80	900	12,34,800
HDFC	2,600	7,17,000	2,538.20	2,400	2,49,900
HDFCBANK	1,500	27,03,250	1,426.45	1,300	9,69,100
HDFCLIFE	700	17,21,500	682.25	650	8,06,300
HEROMOTOCO	3,000	5,28,300	2,852.95	2,700	1,77,600
HINDALCO	400	22,53,200	427.55	370	20,51,100
HINDUNILVR	2,500	5,65,500	2,439.35	2,300	2,14,200
ICICIBANK	620	35,61,250	615.00	600	23,19,625
INDUSINBK	1,000	15,16,500	950.50	1,000	7,84,800

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1,400	29,60,400	1,347.35	1,300	10,95,000
IOC	100	91,97,500	99.70	90	32,89,000
ITC	210	1,42,72,000	206.60	200	56,22,400
JSWSTEEL	800	13,12,200	761.45	700	10,32,750
KOTAKBANK	1,900	4,86,800	1,809.30	1,700	6,05,600
LT	1,400	10,53,400	1,399.70	1,300	5,33,025
M&M	800	6,44,700	784.10	700	2,15,600
MARUTI	7,000	3,03,000	6,784.05	6,000	1,71,400
NESTLEIND	17,000	17,600	16,838.80	16,000	10,350
NTPC	110	1,55,09,700	108.35	100	25,82,100
ONGC	115	1,35,52,000	114.65	100	26,71,900
POWERGRID	220	24,80,000	221.15	210	7,28,000
RELIANCE	2,000	33,75,250	1,936.70	1,900	13,55,000
SBILIFE	1,100	6,60,000	1,007.40	900	3,01,500
SBIN	400	64,47,000	363.60	350	42,93,000
SHREECEM	28,000	750	27,434.60	25,000	400
SUNPHARMA	700	25,73,200	701.40	600	9,92,600
TATAMOTORS	320	50,75,850	316.60	300	32,14,800
TATASTEEL	1,250	22,08,300	1,220.75	1,100	28,69,600
TCS	3,200	4,60,500	3,153.10	3,000	3,29,100
TECHM	1,000	8,04,000	993.40	900	3,51,600
TITAN	1,500	3,60,375	1,458.80	1,400	2,94,375
ULTRACEMCO	6,500	1,20,600	6,428.35	6,000	63,300
UPL	700	11,05,000	677.15	600	5,78,500
WIPRO	550	14,11,200	524.20	450	15,32,800

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	-4,044	-1,065	1,611	21,377	39,106	38,483	23,916	26,357
DII	-1	-2	-1,222	-5,626	0	0	0	0
PRO	2,035	-450	4,613	4,681	76,896	58,513	1,02,264	86,943
CLIENT	4,872	4,379	17,610	2,180	1,75,756	2,33,941	1,65,578	2,17,637
TOTAL	2,862	2,862	22,612	22,612	2,91,758	3,30,937	2,91,758	3,30,937

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