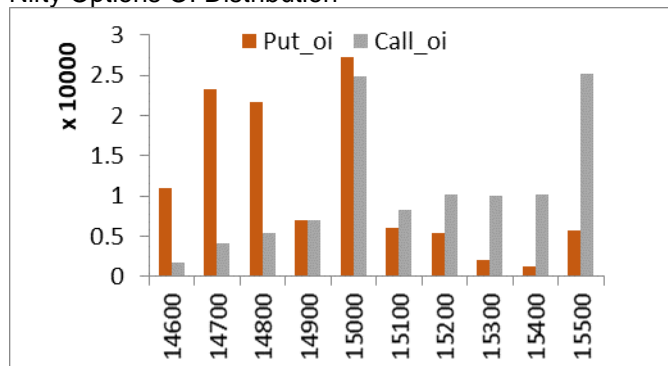


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14969	India VIX Index	24.67	BankNifty Active Futures	35316.00
Nifty Active Futures OI	12858975	Nifty ATM Call IV	23.7	BankNifty Active Futures OI	15,11,200
Change in OI	16725	Nifty ATM Put IV	27.41	Change in OI	1243840
Premium / Discount	13.00	PCR Index Options	1.06	Premium / Discount	40.00
Inference	Long Build Up	PCR F&O Total	0.98	Inference	Long Build Up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 14969 on a positive note with 0.13% increase in open interest indicating Long Build Up.

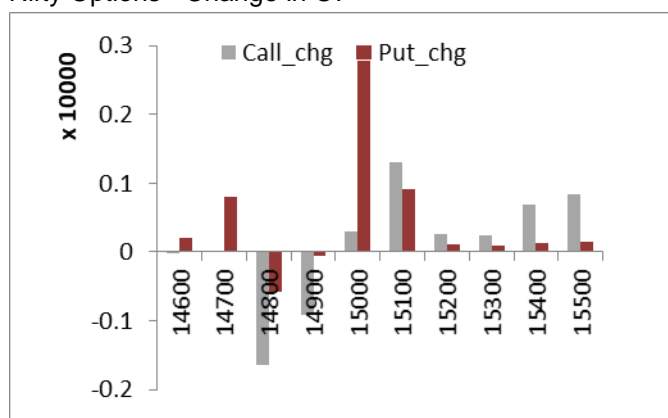
Nifty Futures closed at a premium of 13 points compared to previous day premium of 15 points.

BankNifty closed at 35316 on a positive note with 1.27% increase in open interest indicating Long Build Up.

BankNifty Futures closed at a premium of 40 points compared to the previous day premium of 60 points.

FII's were **Sellers** in **Index Futures** to the tune of **858** crores and were **Buyers** in **Index Options** to the tune of **327** crores, **Sellers** in the Stock Futures to the tune of **113** crores. **Net Sellers** in derivative segment to the tune of **712** crores.

India VIX index is at 24.67 v/s 25.40. Nifty ATM call option IV is currently 23.70 whereas Nifty ATM put option IV is quoting at 27.41

Nifty Options - Change in OI


Index options PCR is at 1.06 v/s 1.12 & F&O Total PCR is at 0.98.

Among stock futures Long Build up are **LTTS, LTI, AUBANK & IRCTC** may remain strong in coming session.

Stock which witnessed Short Build up are **TVSMOTOR, ICICIPRULI, SRTRANSFIN & BEL** may remain weak in coming session.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 14500 & 15000 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, BHEL, PNB, SAIL, SUNTV
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
LTTS	2725.15	3.46%	275200.00	30.55%
LTI	3885.75	0.87%	144000.00	23.39%
AUBANK	1270.35	0.51%	723500.00	22.32%
IRCTC	2026.90	3.89%	2002325.00	15.29%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
TVSMOTOR	604.10	-2.50%	3854200.00	10.43%
ICICIPRULI	481.45	-0.91%	7186500.00	9.53%
SRTRANSFIN	1273.35	-1.72%	4620800.00	8.53%
BEL	145.20	-1.19%	35864400.00	7.47%

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	800	2677500	747.8	700	945000
ASIANPAINT	2500	434400	2382.75	2300	229500
AXISBANK	800	2054400	745	700	2028000
BAJAJ-AUTO	4000	117250	3794.95	4000	33500
BAJAJFINSV	11000	95000	9826.9	9000	36375
BAJFINANCE	6000	304500	5330	4000	176250
BHARTIARTL	600	11598366	525.25	500	3829719
BPCL	500	2502000	467.2	400	1530000
BRITANNIA	4000	191200	3459	3300	101400
CIPLA	900	830700	809.4	800	466700
COALINDIA	160	14217000	153.4	150	3838800
DIVISLAB	4000	146400	3507.9	3300	122600
DRREDDY	5000	306750	4485	4000	141250
EICHERMOT	3000	208600	2588	2500	94850
GAIL	160	6002400	153.4	130	1537200
GRASIM	1400	277400	1344	1100	239400
HCLTECH	1000	1669500	964.1	900	576800
HDFC	2700	901200	2512	2400	298800
HDFCBANK	1600	2202750	1522	1400	727650
HDFCLIFE	800	1057100	728.4	650	389400
HEROMOTOCO	3500	110400	3460.05	3200	144300
HINDALCO	350	2786400	336.75	300	2322000
HINDUNILVR	2200	1189500	2170	2200	519900
ICICIBANK	700	5637500	608.5	600	1713250
INDUSINDBK	1100	1746900	1016.85	1000	886500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	2145000	1336.05	1200	1905000
IOC	105	10985000	103.7	95	3289000
ITC	220	21737600	207.9	210	10028800
JSWSTEEL	420	2238300	407.65	380	594000
KOTAKBANK	2000	544400	1914	1800	302800
LT	1600	1006825	1513.65	1400	768775
M&M	900	799400	848.7	750	365400
MARUTI	8000	344900	7248.1	7000	159700
NESTLEIND	18000	26600	16868.9	16000	12900
NTPC	115	10214400	110.75	100	4565700
ONGC	125	10087000	118.75	100	3372600
POWERGRID	230	3016000	219.3	210	992000
RELIANCE	2200	2485000	2193	2000	951000
SBILIFE	1000	279000	929	800	153750
SBIN	400	12489000	390.1	350	5448000
SHREECEM	30000	1750	27240	26000	850
SUNPHARMA	620	1958600	614.35	600	960400
TATAMOTORS	400	11776200	321.35	300	5871000
TATASTEEL	800	3347300	735.65	700	1509600
TCS	3100	931500	3008.7	2900	376200
TECHM	1000	591600	967.5	900	354000
TITAN	1500	488250	1455	1400	252750
ULTRACEMCO	7000	109800	6691.85	6000	45200
UPL	650	1007500	633.45	500	482300
WIPRO	450	6601600	417.1	400	2217600

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	-3519	3593	1238	368	17178	13823	19751	20503
DII	19	1500	2408	3896	0	0	1500	0
PRO	5407	-822	677	2943	63303	114686	71966	61030
CLIENT	2803	439	7542	4658	262802	214774	160506	172190
TOTAL	4710	4710	11865	11865	343283	343283	253723	253723

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