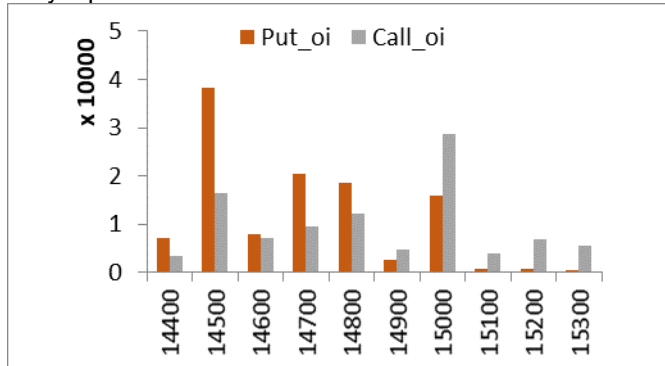


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14752	India VIX Index	20.65	BankNifty Active Futures	33478.00
Nifty Active Futures OI	11385450	Nifty ATM Call IV	19.15	BankNifty Active Futures OI	24,00,025
Change in OI	223700	Nifty ATM Put IV	22.16	Change in OI	1243840
Premium / Discount	62.00	PCR Index Options	1.10	Premium / Discount	175.00
Inference	Short Build up	PCR F&O Total	1.01	Inference	Short Build up

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 14752 on a negative note with 1.96% increase in open interest indicating Short Build Up.

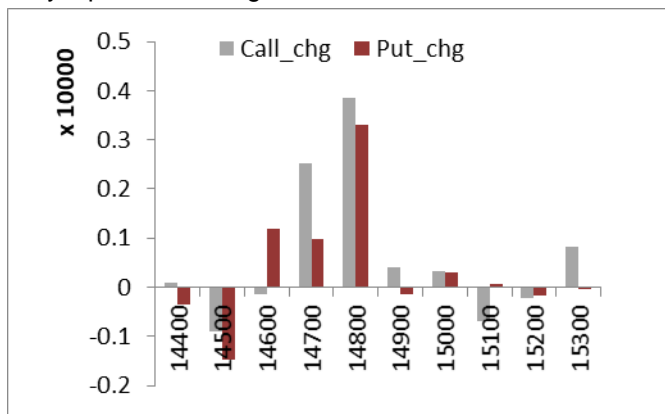
Nifty Futures closed at a premium of 62 points compared to previous day premium of 68 points.

BankNifty closed at 33478 on a negative note with 3.87% increase in open interest indicating Short Build Up.

BankNifty Futures closed at a premium of 175 points compared to the previous day premium of 172 points.

FII's were **Sellers** in **Index Futures** to the tune of **2449** crores and were **Buyers** in **Index Options** to the tune of **2523** crores, **Sellers** in the Stock Futures to the tune of **636** crores. **Net Sellers** in derivative segment to the tune of **593** crores.

India VIX index is at 20.65 v/s 20.65. Nifty ATM call option IV is currently 19.15 whereas Nifty ATM put option IV is quoting at 22.16

**Nifty Options - Change in OI**


Index options PCR is at 1.10 v/s 1.32 & F&O Total PCR is at 1.01.

Among stock futures Long Build up are **LALPATHLAB, IDEA, CUMMINSIND & BATAINDIA** may remain strong in coming session.

Stock which witnessed Short Build up are **IDFCFIRSTBK, PEL, HDFCBANK & HERMOTOCOP** may remain weak in coming session.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 14500 & 14700 which may act as support for current expiry.

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

**SECURITIES IN BANPERIOD: SAIL**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
LALPATHLAB	2706.25	3.24%	195250.00	17.98%
IDEA	9.40	1.08%	592340000.00	17.28%
CUMMINSIND	906.70	2.12%	1945200.00	11.26%
BATAINDIA	1416.05	0.03%	1459700.00	8.15%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
IDFCFIRSTB	54.95	-6.07%	197448000.00	22.89%
PEL	1766.40	-0.71%	3684450.00	19.01%
HDFCBANK	1497.00	-3.42%	29211600.00	13.60%
HERMOTOCO	2932.25	-0.85%	4447500.00	12.40%

**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	1185000	702.4	700	925000
ASIANPAINT	2600	206400	2537	2400	167100
AXISBANK	720	1546800	698.2	720	1374000
BAJAJ-AUTO	4000	96000	3680.4	3600	37250
BAJAJFINSV	10000	35125	9677.85	9000	23250
BAJFINANCE	5500	174500	5138.75	4500	168500
BHARTIARTL	600	4149942	516.6	500	2234157
BPCL	450	2327400	427.85	400	2021400
BRITANNIA	3700	88200	3610	3400	53800
CIPLA	900	393900	813.95	750	209300
COALINDIA	150	6913200	130.1	130	2751000
DIVISLAB	3700	84000	3600.85	3300	39000
DRREDDY	5000	157500	4510	4500	77375
EICHERMOT	2700	60550	2603.2	2500	73500
TATACONSUM	650	611550	636.5	600	332100
GRASIM	1500	151050	1454.9	1300	172900
HCLTECH	1000	1104600	984.1	900	462000
HDFC	2600	355800	2504.05	2500	275700
HDFCBANK	1500	1485000	1494.4	1400	817300
HDFCLIFE	700	636900	694.6	650	487300
HEROMOTOCO	3000	294600	2916.35	2800	158700
HINDALCO	340	1513600	326.1	300	2713300
HINDUNILVR	2400	309600	2420	2200	227700
ICICIBANK	600	5845125	582.75	600	3141875
INDUSINDBK	1000	945900	955.85	1000	866700

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1300	1969200	1367.3	1300	2398800
IOC	100	7124000	91.75	90	3211000
ITC	220	11376000	217.8	210	4716800
JSWSTEEL	500	804600	469.8	450	553500
KOTAKBANK	1800	624400	1755.4	1700	360400
LT	1500	518650	1418	1300	568675
M&M	850	518000	793	750	261800
MARUTI	7000	169900	6864.75	6500	125000
NESTLEIND	17500	11350	17100	16000	8200
NTPC	110	6942600	106.6	100	1710000
ONGC	120	3988600	102.2	100	1778700
POWERGRID	230	1752000	215.6	200	832000
RELIANCE	2200	2065000	2005.65	1900	1267750
SBILIFE	1000	435750	878.65	900	922500
SBIN	400	6663000	364.5	360	3822000
SHREECEM	29000	500	29410	28500	100
SUNPHARMA	600	957600	597.65	580	509600
TATAMOTORS	300	4161000	301.45	280	3950100
TATASTEEL	800	1686400	818.4	700	2483700
TCS	3200	439500	3175.3	2700	682500
TECHM	1100	477600	994.6	900	174000
TITAN	1600	285000	1556.95	1300	194250
ULTRACEMCO	6800	41200	6724	6000	22800
UPL	700	686400	639.95	600	523900
WIPRO	500	2729600	414.2	400	1411200

**Participant wise Change in Open Interest for Today.** (as per yesterday data – since new data is not yet updated on nse site)

	INDEX FUTURE		STOCK FUTURE		INDEX CALLS		INDEX PUTS	
	LONG	SHORT	LONG	SHORT	LONG	SHORT	LONG	SHORT
FII	-5887	16560	4768	12886	79491	88924	66498	31031
DII	0	-1858	112	4415	0	0	187	0
PRO	5010	-3790	6502	6920	58556	144713	98787	125433
CLIENT	43479	31690	111794	98955	461964	366374	342164	351172
TOTAL	42602	42602	123176	123176	600011	600011	507636	507636

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