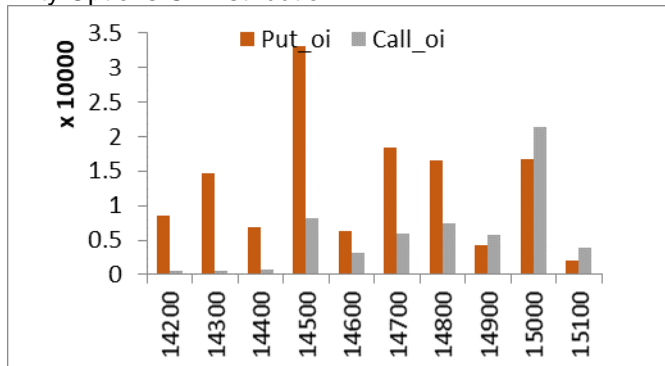


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14579	India VIX Index	28.14	BankNifty Active Futures	34870.00
Nifty Active Futures OI	10870350	Nifty ATM Call IV	23.93	BankNifty Active Futures OI	14,79,950
Change in OI	1276950	Nifty ATM Put IV	29.08	Change in OI	1243840
Premium / Discount	49.00	PCR Index Options	0.93	Premium / Discount	67.00
Inference	Short Build up	PCR F&O Total	1.12	Inference	Short Build up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 14579 on a negative note with 13.31% increase in open interest indicating Short Build Up.

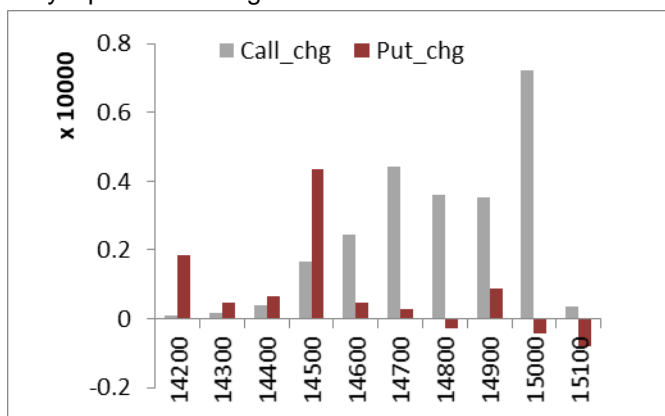
Nifty Futures closed at a premium of 49 points compared to previous day premium of 72 points.

BankNifty closed at 34870 on a negative note with 9.79% increase in open interest indicating Short Build Up.

BankNifty Futures closed at a premium of 67 points compared to the previous day premium of 171 points.

FII's were **Sellers** in **Index Futures** to the tune of **3806** crores and were **BUYERS** in **Index Options** to the tune of **3379** crores, **Sellers** in the Stock Futures to the tune of **700** crores. **Net Sellers** in derivative segment to the tune of **1398** crores.

India VIX index is at 28.14 v/s 22.89. Nifty ATM call option IV is currently 23.93 whereas Nifty ATM put option IV is quoting at 29.08

Nifty Options - Change in OI


Index options PCR is at 1.12 v/s 1.23 & F&O Total PCR is at 0.93.

Among stock futures Long Build up are **SAIL, COLPAL**, may remain strong in coming session.

Stock which witnessed Short Build up are **BERGERPAINT, HDFCLIFE, INDUSTOWER & BANKBARODA** 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:
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
SAIL	77.05	4.55%	123595000.00	15.46%
COLPAL	1584.25	0.50%	3257100.00	6.14%
0	0.00	0.00%	0.00	0.00%
0	0.00	0.00%	0.00	0.00%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
BERGERPAINT	684.10	-6.05%	3945700.00	19.57%
HDFCLIFE	705.05	-4.48%	8080600.00	15.90%
INDUSTOWER	258.25	-4.55%	13101200.00	14.40%
BANKBARODA	83.25	-3.98%	110904300.00	11.58%

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	700	1750000	668.25	650	840000
ASIANPAINT	2500	440700	2272.8	2300	214500
AXISBANK	850	1684800	725.35	700	1629600
BAJAJ-AUTO	4000	53000	3783.9	4000	33000
BAJAJFINSV	11000	55375	9640.25	9000	20375
BAJFINANCE	6000	203000	5243.55	4000	174250
BHARTIARTL	600	7287387	553.7	500	2182329
BPCL	500	1924200	448.35	400	1413000
BRITANNIA	3500	154400	3360.4	3300	107200
CIPLA	800	570700	784.95	800	345800
COALINDIA	160	9454200	151.6	130	3250800
DIVISLAB	3600	116200	3364	3300	117000
DRREDDY	5000	214750	4427	4500	120250
EICHERMOT	3000	157850	2480	2300	85400
GAIL	150	4873900	141.45	140	1799500
GRASIM	1300	209000	1200	1100	134900
HCLTECH	1000	977200	911	900	560700
HDFC	2800	314100	2539.9	2500	168900
HDFCBANK	1600	1157750	1537.45	1540	437250
HDFCLIFE	800	768900	699.75	650	443300
HEROMOTOCO	3500	129900	3218	3200	72000
HINDALCO	350	2541300	340.95	300	1780200
HINDUNILVR	2200	992100	2127.8	2200	505500
ICICIBANK	700	4650250	597.25	600	1500125
INDUSINDBK	1100	1256400	1062.8	1000	774000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1300	1501800	1252	1200	1793400
IOC	100	7774000	97.65	90	2983500
ITC	220	14912000	203.65	200	6960000
JSWSTEEL	420	747900	395.55	400	399600
KOTAKBANK	2000	635600	1791.4	1700	338800
LT	1600	515200	1438.65	1400	346150
M&M	900	670600	802.95	800	308000
MARUTI	8000	410000	6851	6500	180800
NESTLEIND	18000	20000	16074	16000	21850
NTPC	110	10573500	107.05	95	3078000
ONGC	125	4904900	111.15	110	1670900
POWERGRID	230	2552000	213.85	200	940000
RELIANCE	2200	2399750	2079.5	2000	715000
SBILIFE	900	294750	863.95	800	153000
SBIN	400	7200000	391.25	400	5463000
SHREECEM	28000	400	26236.1	26000	250
SUNPHARMA	620	1572200	595.45	550	648200
TATAMOTORS	350	6845700	321.9	320	3904500
TATASTEEL	750	4197300	714	700	1445000
TCS	3100	791700	2893.9	3000	350100
TECHM	1000	702000	919.3	900	336000
TITAN	1500	534000	1409.15	1400	325500
ULTRACEMCO	6500	38000	6088	6100	15800
UPL	600	1298700	560.95	500	468000
WIPRO	450	2396800	409.1	400	944000

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	-9597	25273	17949	21553	56902	59504	61674	29191
DII	-338	-8866	989	13366	0	0	1883	0
PRO	5991	8290	22437	11470	125577	206780	73877	57376
CLIENT	48808	20167	29765	24751	458276	374471	70405	121272
TOTAL	44864	44864	71140	71140	640755	640755	207839	207839

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