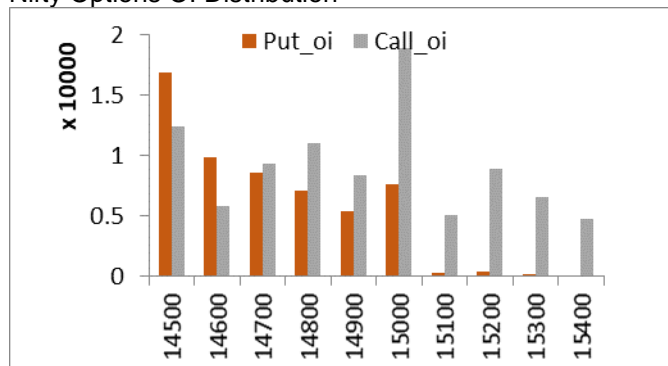


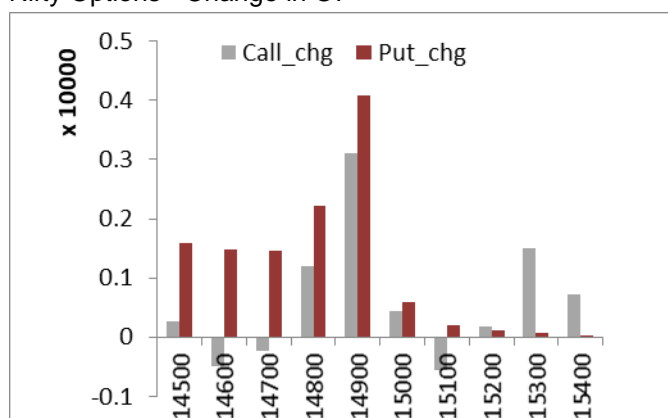
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14895	India VIX Index	23.12	BankNifty Active Futures	35352.00
Nifty Active Futures OI	10987875	Nifty ATM Call IV	<b>16.85</b>	BankNifty Active Futures OI	17,40,525
Change in OI	866400	Nifty ATM Put IV	<b>23.07</b>	Change in OI	1243840
Premium / Discount	1.00	PCR Index Options	1.51	Premium / Discount	7.00
Inference	Long Build Up	PCR F&O Total	0.95	Inference	Short Covering

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 14895 on a positive note with 8.56% increase in open interest indicating Long Build Up, Nifty Futures closed at a premium of 1 points compared to previous day premium of 31 points  
BankNifty closed at 35352 on a positive note with 3.94% decrease in open interest indicating Short Covering.  
BankNifty Futures closed at a premium of 7 points compared to the previous day premium of 83 points.

FI's were **Sellers** in **Index Futures** to the tune of **1555** crores and were **Buyers** in **Index Options** to the tune of **6706** crores, **Buyers** in the Stock Futures to the tune of **518** crores. **Net Buyers** in derivative segment to the tune of **5634** crores.

India VIX index is at 23.12 v/s 23.32. Nifty ATM call option IV is currently 16.85 whereas Nifty ATM put option IV is quoting at 23.07

**Nifty Options - Change in OI**


Index options PCR is at 1.51 v/s 1.46 & F&O Total PCR is at 0.95.

Among stock futures Long Build up are **BHEL, MANAPPURAM, L&FTH & SBIN** may remain strong in coming session

Stock which witnessed Short Build up are **GODREJPROP, ICICIPRULI, ASIANPAINT & TORNTPOWER** may remain weak in coming session.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 14200 & 14500 which may act as support for current expiry.

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

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

Symbol	Fut Price	% Chg	Open Interest	% Chg
BHEL	42.45	6.26%	148386000.00	22.61%
MANAPPURAM	182.00	5.05%	16698000.00	20.01%
L&TFH	93.65	0.86%	33697024.00	19.95%
SBIN	357.20	5.81%	98541000.00	18.04%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
GODREJPROP	1343.60	-3.65%	2574000.00	31.78%
ICICIPRULI	479.30	-0.42%	8044500.00	20.49%
ASIANPAINT	2415.45	-1.97%	6478200.00	17.22%
TORNTPOWER	318.05	-0.33%	5463000.00	11.99%

**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	600	555000	568.7	500	392500
ASIANPAINT	2500	526500	2406	2400	210600
AXISBANK	750	1458000	743.6	700	2325600
BAJAJ-AUTO	4500	132000	4234.8	4000	80750
BAJAJFINSV	10000	88500	9708	9000	46375
BAJFINANCE	5500	230000	5505	5000	213000
BHARTIARTL	620	6387801	599.8	600	3683490
BPCL	420	1913400	418.05	400	1054800
BRITANNIA	4000	253800	3572	3400	132600
CIPLA	900	802100	835.25	800	369200
COALINDIA	150	11915400	143.3	130	2713200
DIVISLAB	4000	276000	3671.8	3400	137000
DRREDDY	5000	276250	4662.2	4500	106125
EICHERMOT	3200	80150	2965	2800	44450
GAIL	150	5587600	130.95	130	1384700
GRASIM	1200	239400	1187	1000	177650
HCLTECH	1000	1426600	957	900	561400
HDFC	2800	350700	2707	2500	183300
HDFCBANK	1600	880000	1574	1400	993300
HDFCLIFE	700	1725900	682	650	735900
HEROMOTOCO	3500	447000	3442	3000	142800
HINDALCO	270	2231700	262.65	230	1023400
HINDUNILVR	2300	1298400	2247	2200	475800
ICICIBANK	650	2585000	626.35	520	3602500
INDUSINDBK	1000	1163700	1031.95	900	1278000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1300	1481400	1278.5	1260	711600
IOC	110	8092500	103.8	90	2905500
ITC	230	12025600	230.05	210	5574400
JSWSTEEL	400	1293300	400.9	360	321300
KOTAKBANK	2000	747200	1912	1800	347600
LT	1600	907925	1526	1400	447925
M&M	900	688800	868	800	483000
MARUTI	8000	339000	7635.25	7000	102100
NESTLEIND	18000	15800	17078	17000	9900
NTPC	100	15424200	99.15	90	5432100
ONGC	100	11819500	97.8	85	3942400
POWERGRID	210	1400000	206	185	932000
RELIANCE	2000	3955750	1921.5	1900	1391750
SBILIFE	900	634500	864.5	850	255000
SBIN	300	6387000	357.95	300	10902000
SHREECEM	27000	1250	27250	23000	1700
SUNPHARMA	650	1584800	632.95	500	775600
TATAMOTORS	330	8065500	326.1	300	5375100
TATASTEEL	700	2760800	658	620	1409300
TCS	3200	510000	3185.5	2500	618900
TECHM	1000	830400	968.6	900	531600
TITAN	1600	261000	1511.95	1400	279000
ULTRACEMCO	6500	68600	6199	6000	36400
UPL	600	1093300	548.9	500	544700
WIPRO	500	3456000	430.4	400	1148800

**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	-2556	11680	7281	-503	-77632	-81113	-75038	-83813
DII	-1009	-8	922	-1985	0	0	0	0
PRO	5306	-7428	7676	5508	-153746	-187236	-177424	-310209
CLIENT	8277	5774	20565	33424	-425436	-388465	-715015	-573455
TOTAL	10018	10018	36444	36444	-656814	-656814	-967477	-967477

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