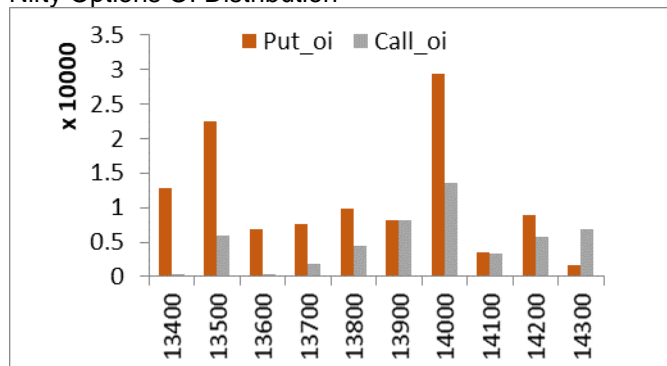


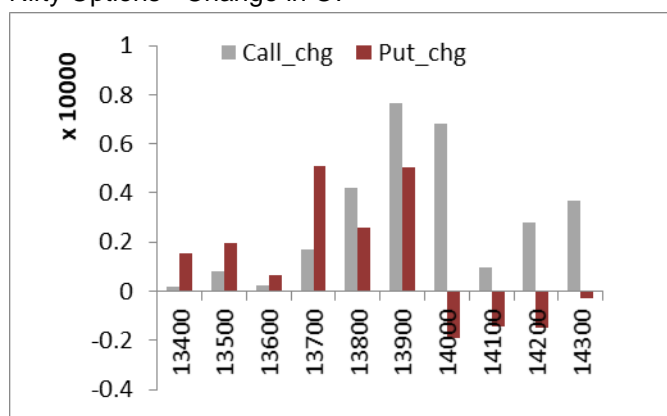
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	13844	India VIX Index	24.29	BankNifty Active Futures	30365.00
Nifty Active Futures OI	9617325	Nifty ATM Call IV	21.74	BankNifty Active Futures OI	17,28,550
Change in OI	2872950	Nifty ATM Put IV	26.71	Change in OI	1243840
Premium / Discount	27.00	PCR Index Options	1.34	Premium / Discount	6.00
Inference	Short Build up	PCR F&O Total	0.98	Inference	Short Build up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 13844 on a negative note with 42.60% increase in open interest indicating Short Build Up
 Nifty Futures closed at a premium of 27 points compared to previous day premium of 53 points
 BankNifty closed at 30365 on a negative note with 58.30% increase in open interest indicating Short Build Up.
 BankNifty Futures closed at a premium of 6 points compared to the previous day premium of 99 points.

FII's were **Sellers** in **Index Futures** to the tune of **1389** crores and were **Buyers** in **Index Options** to the tune of **4746** crores, **Buyers** in the Stock Futures to the tune of **920** crores. **Net Buyers** in derivative segment to the tune of **5091** crores.

India VIX index is at 24.29 v/s 24.39. Nifty ATM call option IV is currently 21.74 whereas Nifty ATM put option IV is quoting at 26.71

Nifty Options - Change in OI


Index options PCR is at 1.34 v/s 0.89 & F&O Total PCR is at 0.98.

Among stock futures Long Build up are **AXISBANK, NMDC, MARICO & SHREECEM** may remain strong in coming session

Stock which witnessed Short Build up are **PNB, BANKBARODA, NATIONALUM & MARUTI** may remain weak in coming session.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 13000 & 13500 which may act as support for current expiry.

Nifty Call strike 14500 followed by 14000 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
AXISBANK	672.40	5.76%	46784400.00	57.62%
NMDC	107.35	0.23%	40334000.00	49.16%
MARICO	413.85	0.01%	8148000.00	47.02%
SHREECEM	23181.40	1.06%	154600.00	45.16%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
PNB	32.75	-2.67%	167312000.00	86.50%
BANKBARODA	67.05	-9.70%	75570300.00	72.93%
NATIONALUM	46.50	-3.33%	56423000.00	68.99%
MARUTI	7625.70	-3.52%	2333900.00	62.71%

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	550	417500	516.65	500	132500
ASIANPAINT	2800	276300	2433	2500	161400
AXISBANK	700	1323600	633.55	600	994800
BAJAJ-AUTO	4300	61250	4130	3500	71750
BAJAJFINSV	10000	31500	9099.2	8000	16250
BAJFINANCE	5500	163000	4825	4500	176000
BHARTIARTL	600	3702000	570.9	540	1697367
BPCL	400	2233800	381.45	400	927000
BRITANNIA	4000	134600	3619	3400	65800
CIPLA	850	460200	839.7	750	217100
COALINDIA	150	10344600	129.25	130	2658600
DIVISLAB	4000	145000	3480	3400	106000
DRREDDY	5500	58125	4902	4500	46625
EICHERMOT	3000	65450	2784.5	2800	18900
GAIL	150	3806400	127.65	130	1037000
GRASIM	1100	266000	1060	900	98800
HCLTECH	1000	866600	957.4	900	486500
HDFC	2700	235500	2470	2400	129600
HDFCBANK	1500	1080750	1411.25	1300	601150
HDFCLIFE	700	427900	683.2	650	195800
HEROMOTOCO	3500	93300	3341	3100	47100
HINDALCO	270	946000	230.75	220	442900
HINDUNILVR	2400	451800	2403	2200	254400
ICICIBANK	530	1916750	522.75	520	1131625
INDUSINDBK	900	1012500	815	900	949500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	895800	1300.5	1300	364200
IOC	100	6487000	91.5	90	2892500
ITC	220	10787200	210.75	200	4192000
JSWSTEEL	400	607500	374	360	183600
KOTAKBANK	1900	541200	1767	1700	283200
LT	1400	930925	1357.5	1300	342125
M&M	800	254800	765.15	800	99400
MARUTI	8000	266200	7861.45	7000	55600
NESTLEIND	18000	4650	17525	17000	6150
NTPC	100	8966100	91.4	90	5226900
ONGC	100	8762600	89.95	85	2402400
POWERGRID	200	1240000	191	180	1048000
RELIANCE	2000	2479750	1890	1800	1212000
SBILIFE	900	463500	883	850	237750
SBIN	300	6393000	275	250	4413000
SHREECEM	16500	0	22919	23000	300
SUNPHARMA	600	1430800	569.2	550	784000
TATAMOTORS	300	7683600	266.75	260	2023500
TATASTEEL	650	2128400	624.05	620	1268200
TCS	3300	159600	3263	2500	616800
TECHM	1000	254400	997.55	950	276000
TITAN	1600	145500	1437	1400	159750
ULTRACEMCO	6000	51600	5430	5400	10600
UPL	600	613600	575	500	227500
WIPRO	500	2265600	446	400	825600

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	-29002	-26731	-32825	-31568	-112451	-113567	-126289	-87812
DII	-2139	-3600	-4083	-5636	0	0	-12763	0
PRO	-20082	-10094	-51187	-52462	-192422	-410639	-137275	-155432
CLIENT	-6042	-16840	-28040	-26469	-996113	-776780	-420221	-453304
TOTAL	-57265	-57265	-116135	-116135	-1300986	-1300986	-696548	-696548

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