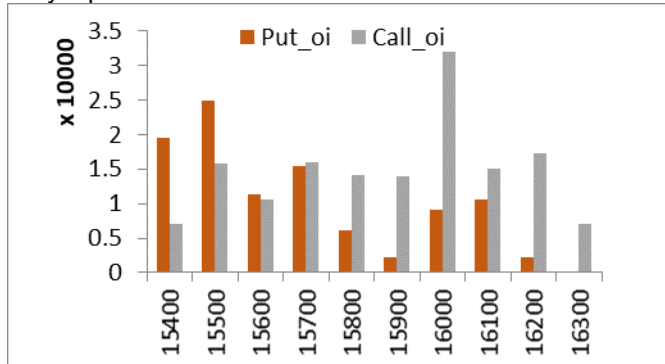


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15769	India VIX Index	15.10	BankNifty Active Futures	35265.00
Nifty Active Futures OI	10878975	Nifty ATM Call IV	11.52	BankNifty Active Futures OI	17,73,525
Change in OI	121200	Nifty ATM Put IV	15.01	Change in OI	1243840
Premium / Discount	-5.00	PCR Index Options	1.30	Premium / Discount	2.00
Inference	Short Build up	PCR F&O Total	0.93	Inference	Short Build up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15769 on a negative note with 1.13% increase in open interest indicating Short Build Up.

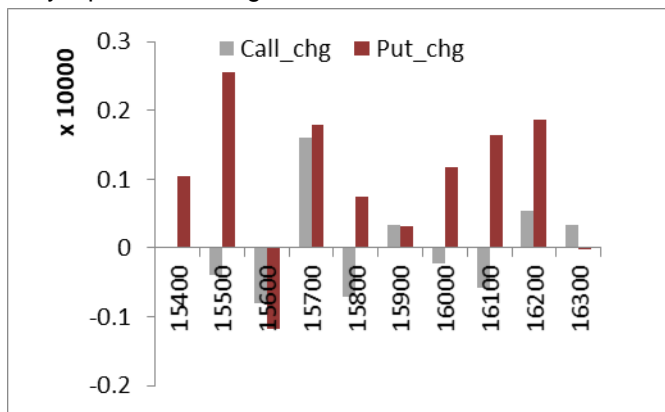
Nifty Futures closed at a discount of 5 points compared to previous day premium of 3 points.

BankNifty closed at 35265 on a negative note with 1.06 % increase in open interest indicating Short Build Up.

BankNifty Futures closed at a premium of 2 points compared to the previous day discount of 38 points.

FII's were **Sellers** in **Index Futures** to the tune of **67** crores and were **Buyers** in **Index Options** to the tune of **858** crores, **Sellers** in the Stock Futures to the tune of **524** crores. **Net Buyers** in derivative segment to the tune of **46** crores.

India VIX index is at 15.10 v/s 15.57. Nifty ATM call option IV is currently 11.52 whereas Nifty ATM put option IV is quoting at 15.01

Nifty Options - Change in OI


Index options PCR is at 1.30 v/s 1.41 & F&O Total PCR is at 0.93.

Among stock futures Long Build up are **PFIZER, NAVINFLUOR, TORNTPOWER & UBL** may remain strong in coming session.

Stock which witnessed Short Build up are **BATAINDIA, CUB, MPHASIS & NATIONALALUM** may remain weak in coming session.

Nifty Put options OI distribution shows that 15000 has highest OI concentration followed by 15500 & 15200 which may act as support for current expiry.

Nifty Call strike 16000 followed by 16200 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: IBULHSGFIN, PNB, NATALUM, SAIL & SUNTV
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
PFIZER	5456.80	4.63%	283625.00	53.41%
NAVINFLUOR	3426.05	6.24%	384525.00	21.12%
TORNTPOWER	465.30	1.56%	2769000.00	18.11%
UBL	1385.45	2.37%	1879500.00	17.66%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
BATAINDIA	1576.90	-0.02%	1178100.00	16.35%
CUB	166.20	-1.13%	8091000.00	12.79%
MPHASIS	1940.80	-1.78%	521950.00	7.28%
NATIONALALUM	72.85	-2.35%	101490000.00	7.24%

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	900	3882500	874.9	800	1396250
ASIANPAINT	3000	476400	2925	2800	171000
AXISBANK	750	3819600	745.45	700	1606800
BAJAJ-AUTO	4300	173000	4268.95	4000	56500
BAJAJFINSV	12500	90125	11725.4	11000	42750
BAJFINANCE	6000	501000	5746.85	5000	190250
BHARTIARTL	550	8379477	547.5	530	3357714
BPCL	500	5936400	489.5	450	1724400
BRITANNIA	3600	144200	3597.35	3400	90400
CIPLA	950	923000	954	900	362700
COALINDIA	160	9718800	156	145	3213000
DIVISLAB	4500	190800	4245.05	4000	77600
DRREDDY	5600	255500	5287	5000	320750
EICHERMOT	2800	250250	2761	2500	103600
TATACONSUM	720	781650	709.05	700	313200
GRASIM	1540	483550	1502.05	1400	192375
HCLTECH	1000	1594600	967	900	663600
HDFC	2600	1688700	2555	2500	506100
HDFCBANK	1500	2827550	1483	1500	1112650
HDFCLIFE	700	1897500	691.5	650	869000
HEROMOTOCO	3100	816300	3057.9	3000	333300
HINDALCO	400	6063000	388	380	1646900
HINDUNILVR	2400	744600	2358	2300	432000
ICICIBANK	650	5318500	642.95	650	2322375
INDUSINDBK	1020	1002600	1019.1	1000	1087200

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1420	2056200	1414	1400	1155600
IOC	120	8248500	116.85	115	4140500
ITC	220	41593600	213.8	200	13609600
JSWSTEEL	800	1705050	706.35	700	684450
KOTAKBANK	1800	1435600	1792	1800	624400
LT	1600	905050	1549.95	1500	387550
M&M	820	1922200	807.75	800	448000
MARUTI	7500	158200	7336.95	7000	98600
NESTLEIND	18000	20700	17484	17000	10400
NTPC	120	33829500	116.4	110	2753100
ONGC	120	24755500	125	115	8654800
POWERGRID	240	3444000	234.1	220	1600000
RELIANCE	2200	4435250	2211.5	2100	2185250
SBILIFE	1000	1742250	980.75	900	231750
SBIN	450	10902000	427.4	400	4807500
SHREECEM	30000	2650	28847	27000	1400
SUNPHARMA	700	4275600	679.7	680	1066800
TATAMOTORS	360	9139950	356.5	320	4115400
TATASTEEL	1200	4643550	1110	1000	1942250
TCS	3200	783300	3199.35	3100	372900
TECHM	1060	850800	1058	1000	259200
TITAN	1700	726000	1710	1600	405750
ULTRACEMCO	7000	95500	6789	6200	35300
UPL	900	789100	853	750	539500
WIPRO	550	2246400	551.3	500	1297600

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	-225	726	-5394	-840	26961	30887	13200	-365
DII	-6	1006	41	-4058	0	0	5654	0
PRO	-96	2428	3102	2753	31020	63546	28292	29672
CLIENT	3204	-1283	3101	2995	231503	195051	62536	80375
TOTAL	2877	2877	850	850	289484	289484	109682	109682

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