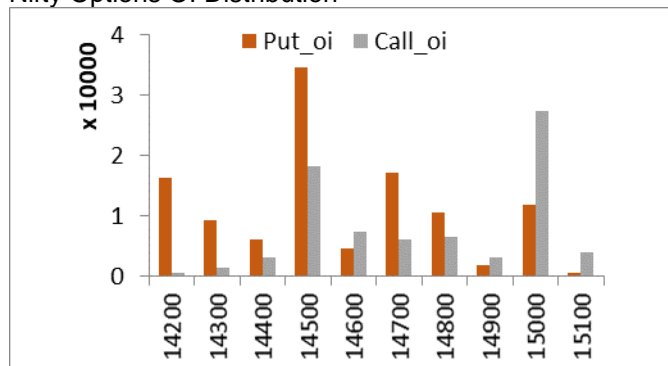


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14609	India VIX Index	20.65	BankNifty Active Futures	33585.00
Nifty Active Futures OI	9123300	Nifty ATM Call IV	<b>19.15</b>	BankNifty Active Futures OI	21,50,700
Change in OI	190575	Nifty ATM Put IV	<b>19.73</b>	Change in OI	1243840
Premium / Discount	101.00	PCR Index Options	1.14	Premium / Discount	267.00
Inference	Long Build Up	PCR F&O Total	0.93	Inference	Long Build up

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 14609 on a positive note with 2.13% increase in open interest indicating Long Build Up.

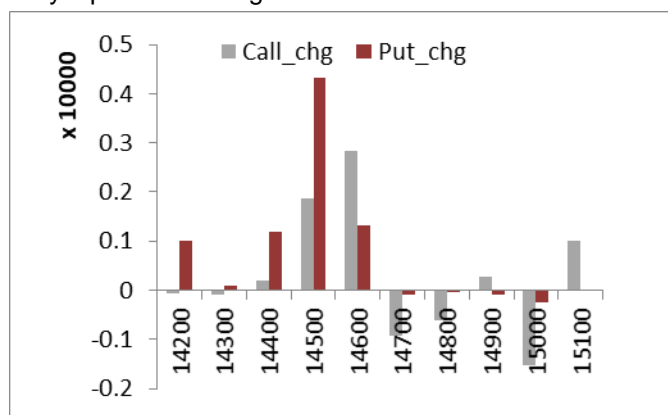
Nifty Futures closed at a premium of 101 points compared to previous day premium of 111 points.

BankNifty closed at 33585 on a positive note with 0.93% increase in open interest indicating Long Build Up.

BankNifty Futures closed at a premium of 267 points compared to the previous day premium of 304 points.

FII's were **Buyers** in **Index Futures** to the tune of **1880** crores and were **Sellers** in **Index Options** to the tune of **559** crores, **Buyers** in the Stock Futures to the tune of **718** crores. **Net Buyers** in derivative segment to the tune of **1681** crores.

India VIX index is at 20.65 v/s 22.70. Nifty ATM call option IV is currently 19.15 whereas Nifty ATM put option IV is quoting at 19.73

**Nifty Options - Change in OI**


Index options PCR is at 1.14 v/s 1.13 & F&O Total PCR is at 0.93.

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

Stock which witnessed Short Build up are **POWERGRID, LUPIN, PFIZER & BATAINDIA** 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 14500 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
APLLTD	943.45	1.15%	728750.00	42.63%
IDEA	9.20	0.55%	452270000.00	37.09%
SAIL	77.50	6.16%	139023000.00	10.66%
LALPATHLAB	2581.05	4.40%	137500.00	10.44%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
POWERGRID	215.70	-1.19%	14228000.00	20.29%
LUPIN	987.10	-1.08%	6335050.00	17.02%
PFIZER	4406.70	-0.85%	61500.00	16.59%
BATAINDIA	1424.20	-0.79%	1229800.00	10.75%

**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	1232500	702	700	825000
ASIANPAINT	2600	238500	2498	2300	135600
AXISBANK	720	1219200	701.75	720	1374000
BAJAJ-AUTO	4000	60750	3600	3500	36000
BAJAJFINSV	10000	27500	9460	9000	18250
BAJFINANCE	5500	129250	5186.4	5000	171500
BHARTIARTL	600	3724212	523.25	500	1963911
BPCL	450	2170800	425.3	400	1800000
BRITANNIA	3600	86400	3505	3300	58200
CIPLA	800	366600	790	750	204100
COALINDIA	150	6543600	129.45	130	2587200
DIVISLAB	3600	53200	3461.2	3300	44000
DRREDDY	4400	136750	4400	4000	86250
EICHERMOT	2700	51450	2561.9	2500	66150
GAIL	150	1695800	132.55	130	1073600
GRASIM	1400	97850	1409.6	1300	136800
HCLTECH	1000	977200	960	900	448700
HDFC	2700	198900	2529	2300	168300
HDFCBANK	1500	1048300	1497.55	1500	660000
HDFCLIFE	700	713900	671.9	650	584100
HEROMOTOCO	3100	171000	2945	3000	129300
HINDALCO	350	1169600	326.45	300	1702800
HINDUNILVR	2400	290700	2307.05	2200	224100
ICICIBANK	600	5795625	580	600	3176250
INDUSINDBK	1000	870300	955.55	1000	784800

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1300	1974600	1338.7	1300	2323800
IOC	100	6116500	90.95	95	3055000
ITC	220	8793600	210.9	210	4787200
JSWSTEEL	450	1050300	443.9	400	315900
KOTAKBANK	2000	377600	1776.75	1700	296000
LT	1500	456550	1398.85	1300	590525
M&M	900	312200	796	750	218400
MARUTI	7000	146600	6789	6500	123600
NESTLEIND	17000	8600	16560	16000	9300
NTPC	110	2958300	104.25	105	1533300
ONGC	120	3349500	102.65	100	1724800
POWERGRID	230	1504000	213.7	220	1024000
RELIANCE	2200	1986000	1994	1900	1258750
SBILIFE	1000	405000	870.4	900	918750
SBIN	400	6642000	358.5	360	3462000
SHREECEM	29000	300	28150	28500	100
SUNPHARMA	600	1166200	586.85	580	457800
TATAMOTORS	300	4223700	296.75	280	3710700
TATASTEEL	800	1842800	765.25	700	1734000
TCS	3100	563100	3062	2700	682800
TECHM	1100	396000	990	900	130800
TITAN	1600	165750	1505.5	1300	183750
ULTRACEMCO	6800	34400	6741.05	6000	15400
UPL	640	513500	587.35	600	222300
WIPRO	500	2416000	405.8	400	1388800

**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	12049	-7386	7633	4774	41624	33669	26807	40631
DII	665	2013	362	14361	0	0	0	0
PRO	920	5350	7171	388	114701	80769	90895	91682
CLIENT	-6047	7610	9189	4832	175365	217252	236390	221779
TOTAL	7587	7587	24355	24355	331690	331690	354092	354092

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