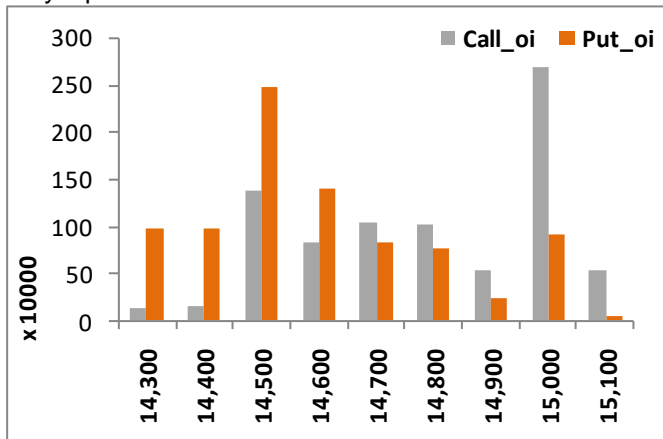


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14,769.95	India VIX Index	22.03	BankNifty Active Futures	32,953.75
Nifty Active Futures OI	1,12,82,025.00	Nifty ATM Call IV	<b>20.82</b>	BankNifty Active Futures OI	14,00,400
Change in OI	4,17,450.00	Nifty ATM Put IV	<b>22.41</b>	Change in OI	-1,03,825
Premium / Discount	45.15	PCR Index Options	1.15	Premium / Discount	125.95
Inference	Long Build Up	PCR F&O Total	1.00	Inference	Long Unwinding

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 14769.95 on a positive note with 3.84% increase in open interest indicating Long Build Up.

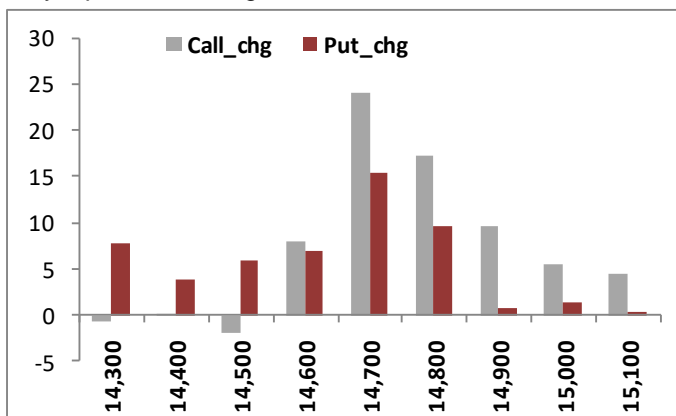
Nifty Futures closed at a premium of 45 points compared to previous day premium of 61 points.

Bank Nifty futures closed at 32953.75 on a negative note with -6.90% decrease in open interest indicating Long Unwinding.

Bank Nifty Futures closed at a premium of 126 points compared to previous day premium of 189 points.

FII's were seller in Index Futures to the tune of -251 and were buyer in Index Options to the tune of 1492 crores, **Buyers** in the Stock Futures to the tune of **19 crores**. FII's were **Net buyers** in derivative segment to the tune of **1250 crores**.

India VIX index is at 22.03 v/s 21.96. Nifty ATM call option IV is currently 20.82 whereas Nifty ATM put option IV is quoting at 22.41

**Nifty Options - Change in OI**


Index options PCR is at 1.15 v/s 1.04 & F&O Total PCR is at 1.00.

Among stock futures **COFORGE, MPHASIS, MINDTREE & AARTIIND** have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are **BANDHANBNK, LTI, DEEPAKNTR & CIPLA** and may remain weak in coming session.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 14500 & 14600 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: SUNTV ,BHEL & TATACHEM**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
COFORGE	3396.05	17.21%	8,68,325	113.81%
MPHASIS	1858.25	5.60%	4,41,350	59.20%
MINDTREE	2261.05	3.94%	16,95,200	16.05%
AARTIIND	1788.45	4.45%	8,19,400	11.25%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
BANDHANBNK	292.7	-5.85%	2,81,03,400	38.78%
LTI	3836.6	-2.66%	4,48,800	19.63%
DEEPAKNTR	1900.8	-1.01%	15,85,000	13.21%
CIPLA	888.75	-0.70%	1,75,09,700	11.42%

**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
ADANIPTS	800	30,63,750	745.45	700	14,31,250
ASIANPAINT	2,600	1,52,700	2,558.00	2,400	1,26,900
AXISBANK	720	14,30,400	718.25	700	13,24,800
BAJAJ-AUTO	4,000	1,62,250	3,959.35	3,800	52,500
BAJAJFINSV	12,000	70,250	11,087.15	10,000	70,750
BAJFINANCE	6,000	3,41,375	5,550.05	5,000	3,21,125
BHARTIARTL	600	45,03,483	562.25	500	14,27,121
BPCL	440	38,08,800	436.20	420	17,69,400
BRITANNIA	3,500	2,23,600	3,463.85	3,400	98,400
CIPLA	900	15,95,100	888.75	900	8,72,950
COALINDIA	140	58,84,200	135.45	130	22,21,800
DIVISLAB	4,200	1,07,800	4,083.65	3,500	47,000
DRREDDY	5,500	2,33,875	5,187.15	4,500	87,875
EICHERMOT	2,500	1,91,450	2,454.65	2,300	46,900
TATACONSUM	700	16,05,150	653.40	600	4,63,050
GRASIM	1,450	1,22,075	1,452.95	1,300	1,15,425
HCLTECH	1,000	17,71,000	921.50	900	11,56,400
HDFC	2,500	7,04,700	2,437.90	2,400	3,34,200
HDFCBANK	1,500	27,86,850	1,409.50	1,300	10,80,200
HDFCLIFE	700	18,29,300	675.55	650	9,72,400
HEROMOTOCO	3,000	3,14,100	2,930.30	2,800	1,75,500
HINDALCO	400	26,96,100	388.05	360	19,58,650
HINDUNILVR	2,500	6,64,800	2,401.85	2,300	2,13,900
ICICIBANK	620	32,72,500	610.20	600	21,47,750
INDUSINDBK	1,000	14,95,800	928.70	1,000	8,01,000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1,400	23,01,000	1,366.35	1,300	10,07,400
IOC	95	84,43,500	93.25	90	25,22,000
ITC	210	1,32,96,000	203.90	200	53,66,400
JSWSTEEL	750	16,75,350	734.90	600	9,32,850
KOTAKBANK	1,900	5,32,400	1,787.70	1,700	5,50,400
LT	1,400	7,79,700	1,346.65	1,300	4,28,375
M&M	800	7,50,400	752.05	700	4,31,900
MARUTI	7,000	3,23,000	6,705.35	6,000	1,61,400
NESTLEIND	17,000	15,650	16,781.60	16,000	11,350
NTPC	110	97,64,100	103.60	100	20,29,200
ONGC	115	1,35,75,100	110.95	100	23,63,900
POWERGRID	220	12,64,000	216.75	210	8,92,000
RELIANCE	2,100	30,19,500	1,939.00	1,900	13,28,500
SBILIFE	1,000	9,21,750	972.20	900	2,30,250
SBIN	400	72,66,000	356.75	350	37,33,500
SHREECEM	30,000	500	27,879.00	25,000	325
SUNPHARMA	700	29,89,000	683.50	600	8,65,200
TATAMOTORS	300	51,98,400	303.05	300	28,67,100
TATASTEEL	1,100	19,27,800	1,108.20	1,000	19,15,050
TCS	3,200	4,12,200	3,123.00	3,000	3,52,200
TECHM	1,000	6,96,600	981.95	900	2,95,800
TITAN	1,500	4,06,500	1,448.55	1,400	3,06,750
ULTRACEMCO	6,500	92,600	6,429.40	6,000	45,000
UPL	650	9,03,500	636.35	600	4,09,500
WIPRO	500	15,61,600	513.10	450	17,88,800

**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	2,143	4,681	1,888	1,914	-81,309	-66,060	-95,215	-68,557
DII	-1	3,350	5,375	-5,676	0	-5,742	0	0
PRO	11	-4,447	4,489	4,533	-1,78,537	-1,54,416	-2,72,724	-1,98,135
CLIENT	-836	-2,267	4,173	15,154	-6,67,799	-5,07,638	-5,59,706	-4,67,164
TOTAL	1,317	1,317	15,925	15,925	-9,27,645	-7,33,856	-9,27,645	-7,33,856

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