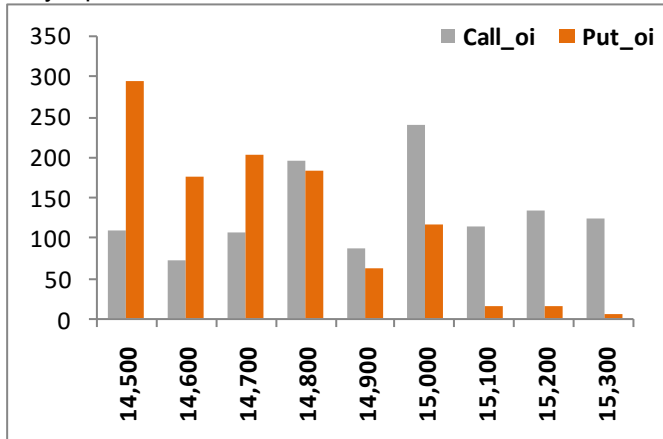


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14,952.10	India VIX Index	19.61	BankNifty Active Futures	33,548.85
Nifty Active Futures OI	1,13,13,150	Nifty ATM Call IV	<b>17.92</b>	BankNifty Active Futures OI	17,31,750
Change in OI	1,07,175	Nifty ATM Put IV	<b>18.94</b>	Change in OI	2,44,025
Premium / Discount	28.95	PCR Index Options	1.40	Premium / Discount	89.60
Inference	Long Build Up	PCR F&O Total	0.93	Inference	Long Build Up

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 14952.1 on a positive note with 0.96% increase in open interest indicating Long Build Up.

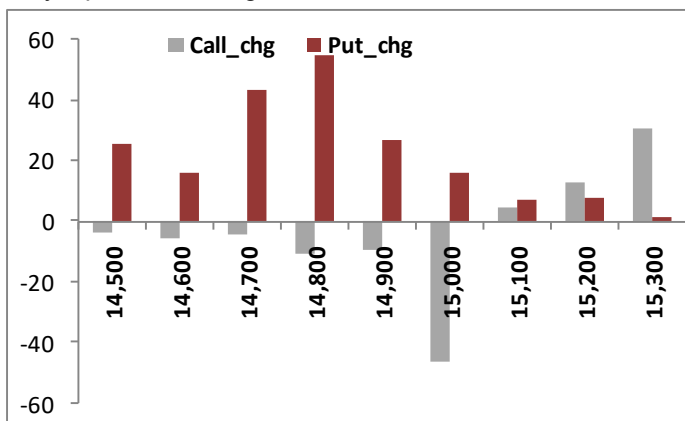
Nifty Futures closed at a premium of 29 points compared to previous day premium of 37 points.

Bank Nifty futures closed at 33548.85 on a positive note with 16.40% increase in open interest indicating Long Build Up.

Bank Nifty Futures closed at a premium of 90 points compared to previous day premium of 96 points.

FII's were **Buyer** in Index Futures to the tune of **886** and were **Seller** in index Options to the tune of **-4,496 crores**, while they were net **Buyer** in Stock Futures amounting to **1,058 crores**. FII's were net **Sellers** in derivative segment to the tune of **-2,433 crores**.

India VIX index is at 19.61 v/s 20.27. Nifty ATM call option IV is currently 17.92 whereas Nifty ATM put option IV is quoting at 18.94

**Nifty Options - Change in OI**


Index options PCR is at 1.40 v/s 1.11 & F&O Total PCR is at 0.93.

Among stock futures **TRENT, BALKRISIND, LALPATHLAB & COLPAL** have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are **CUMMINSIND, ESCORTS, MINDTREE & NAUKRI** and 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 15,000 followed by 15,200 & 15,500 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BANPERIOD:**
**BHEL, CADILAH, CANBK, PNB, SAIL, SUNTV**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
TRENT	798.75	3.03%	11,38,975	19.02%
BALKRISIND	2095.15	10.45%	17,78,800	14.41%
LALPATHLAB	2766.5	1.31%	6,15,250	13.78%
COLPAL	1605.05	2.16%	36,28,100	10.32%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
CUMMINSIND	810.6	-0.82%	13,84,800	9.59%
ESCORTS	1142	-1.86%	36,44,300	9.30%
MINDTREE	2088.55	-1.23%	15,95,600	9.23%
NAUKRI	4279.8	-0.75%	14,59,875	8.06%

**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	42,88,750	757.45	700	11,33,750	42,88,750
ASIANPAINT	3,27,300	2,792.55	2,700	4,49,700	3,27,300
AXISBANK	23,41,200	712.40	700	14,55,600	23,41,200
BAJAJ-AUTO	2,10,000	3,879.75	3,500	50,750	2,10,000
BAJAJFINSV	87,750	11,298.10	10,000	69,625	87,750
BAJFINANCE	3,13,500	5,453.55	5,000	2,38,125	3,13,500
BHARTIARTL	67,43,193	550.30	550	19,63,911	67,43,193
BPCL	37,72,800	444.60	420	15,15,600	37,72,800
BRITANNIA	2,07,200	3,496.10	3,400	80,600	2,07,200
CIPLA	18,79,800	885.15	900	8,86,600	18,79,800
COALINDIA	94,33,200	148.75	140	35,70,000	94,33,200
DIVISLAB	2,77,400	4,058.20	4,000	86,800	2,77,400
DRREDDY	3,19,375	5,275.05	5,000	3,35,250	3,19,375
EICHERMOT	2,08,250	2,495.10	2,300	43,400	2,08,250
TATACONSUM	17,21,250	653.75	600	4,96,800	17,21,250
GRASIM	1,39,650	1,400.30	1,300	1,28,725	1,39,650
HCLTECH	21,80,500	924.35	900	10,33,200	21,80,500
HDFC	8,64,600	2,491.20	2,400	2,79,000	8,64,600
HDFCBANK	23,98,550	1,439.60	1,400	10,47,750	23,98,550
HDFCLIFE	21,84,600	669.60	650	8,70,100	21,84,600
HEROMOTOCO	4,78,500	2,868.30	2,800	1,51,500	4,78,500
HINDALCO	30,42,250	394.70	370	21,43,550	30,42,250
HINDUNILVR	6,29,400	2,381.30	2,300	2,13,300	6,29,400
ICICIBANK	45,55,375	624.70	600	28,97,125	45,55,375
INDUSINDBK	12,99,600	960.55	900	6,72,300	12,99,600

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1,400	33,64,800	1,334.15	1,300	12,93,000
IOC	110	82,48,500	102.50	90	45,11,000
ITC	220	1,58,75,200	213.10	200	66,68,800
JSWSTEEL	800	21,97,800	717.65	700	15,67,350
KOTAKBANK	1,800	8,85,200	1,753.15	1,700	4,41,200
LT	1,400	17,98,025	1,389.00	1,300	4,93,925
M&M	800	7,66,500	756.30	750	3,20,600
MARUTI	7,000	3,88,500	6,750.35	6,000	1,37,700
NESTLEIND	17,500	17,100	17,060.70	16,000	8,800
NTPC	110	1,86,44,700	111.75	105	46,85,400
ONGC	115	1,38,21,500	114.85	100	24,79,400
POWERGRID	230	29,44,000	228.85	200	11,68,000
RELIANCE	2,000	39,90,000	1,963.65	1,900	12,52,250
SBILIFE	1,000	13,90,500	967.60	940	2,55,750
SBIN	400	1,01,70,000	385.05	350	43,39,500
SHREECEM	28,000	1,450	27,449.85	25,000	500
SUNPHARMA	720	26,71,200	690.15	650	7,81,200
TATAMOTORS	320	77,32,050	322.40	300	41,38,200
TATASTEEL	1,200	29,10,400	1,152.95	1,000	21,89,600
TCS	3,200	6,16,800	3,077.90	3,000	3,48,900
TECHM	1,000	9,49,200	958.10	900	3,08,400
TITAN	1,460	3,85,125	1,472.80	1,400	3,01,125
ULTRACEMCO	7,000	82,200	6,558.60	6,000	43,200
UPL	800	17,58,900	771.95	700	11,23,200
WIPRO	520	27,36,000	501.45	450	14,59,200

**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	7,344	-2,233	12,437	-1,591	-12,499	16,490	-18,730	67,010
DII	0	3,353	2,392	11,178	0	2,000	0	0
PRO	-3,109	15,325	-6,852	7,589	46,599	95,700	-50,584	1,91,645
CLIENT	8,350	-3,860	5,508	-3,691	-1,17,537	4,66,816	-14,123	3,22,351
TOTAL	12,585	12,585	13,485	13,485	-83,437	5,81,006	-83,437	5,81,006

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