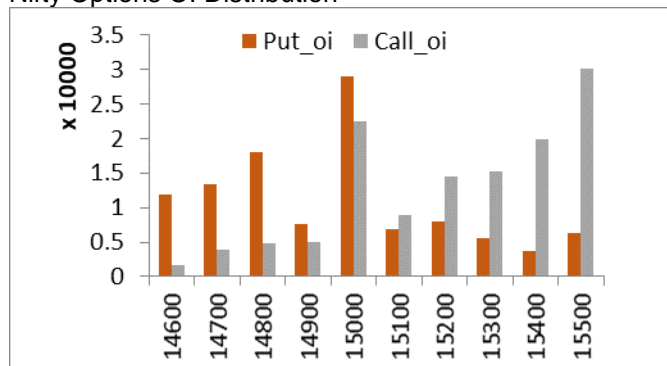


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15051	India VIX Index	21.71	BankNifty Active Futures	35522.00
Nifty Active Futures OI	11470275	Nifty ATM Call IV	20.05	BankNifty Active Futures OI	15,34,825
Change in OI	291075	Nifty ATM Put IV	24.65	Change in OI	1243840
Premium / Discount	20.00	PCR Index Options	1.02	Premium / Discount	25.00
Inference	Short Build up	PCR F&O Total	1.00	Inference	Short Build up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15051 on a negative note with 2.60% increase in open interest indicating Short Build Up.

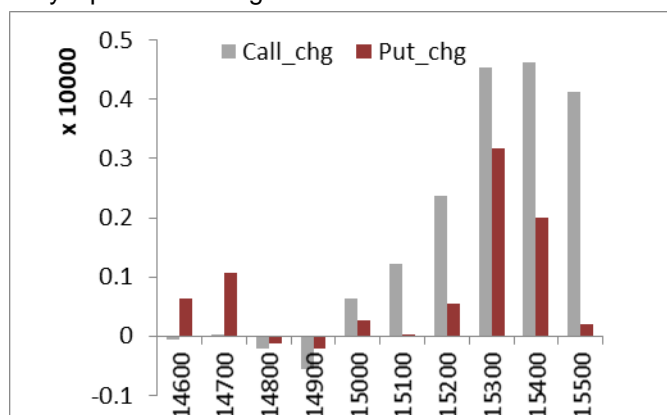
Nifty Futures closed at a premium of 20 points compared to previous day premium of 35 points.

BankNifty closed at 35522 on a negative note with 12.34% decrease in open interest indicating Short Build Up.

BankNifty Futures closed at a premium of 25 points compared to the previous day premium of 69 points.

FII's were **Sellers** in **Index Futures** to the tune of **586** crores and were **Buyers** in **Index Options** to the tune of **1889** crores, **Sellers** in the Stock Futures to the tune of **1357** crores. **Net Sellers** in derivative segment to the tune of **164** crores.

India VIX index is at 21.71 v/s 20.75. Nifty ATM call option IV is currently 20.05 whereas Nifty ATM put option IV is quoting at 24.65

Nifty Options - Change in OI


Index options PCR is at 1.02 v/s 1.12 & F&O Total PCR is at 1.00.

Among stock futures Long Build up are **PFIZER, CONCOR, PFC & TATAPOWER** may remain strong in coming session.

Stock which witnessed Short Build up are **SBILIFE, HDFCLIFE, ICICIPRULI & TVSMOTOR** may remain weak in coming session.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 14500 & 15000 which may act as support for current expiry.

Nifty Call strike 16000 followed by 15500 witnessed significant OI concentration and may act as resistance for current expiry.

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

Symbol	Fut Price	% Chg	Open Interest	% Chg
PFIZER	4673.15	0.18%	39250.00	44.70%
CONCOR	579.90	0.54%	7885335.00	17.49%
PFC	138.25	3.06%	40430200.00	9.78%
TATAPOWER	113.75	5.28%	154359000.00	8.54%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
SBILIFE	914.70	-3.16%	8592000.00	64.72%
HDFCLIFE	713.30	-2.78%	8605300.00	8.97%
ICICIPRULI	462.65	-4.89%	7753500.00	8.91%
TVSMOTOR	587.50	-3.15%	4432400.00	8.20%

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	2567500	723.25	700	1140000
ASIANPAINT	2500	431400	2402.55	2300	233100
AXISBANK	850	2278800	749.05	700	2083200
BAJAJ-AUTO	4000	209750	3751	3700	56000
BAJAJFINSV	10500	98500	9930	9000	31750
BAJFINANCE	6000	290500	5538.05	5000	181750
BHARTIARTL	600	11083788	524	500	3518751
BPCL	500	4107600	459.1	400	2143800
BRITANNIA	4000	175600	3435	3450	78600
CIPLA	900	1032200	804.25	800	375700
COALINDIA	160	14263200	150.85	135	3704400
DIVISLAB	3800	135800	3509.25	3300	137400
DRREDDY	4500	358625	4425	4500	146375
EICHERMOT	3000	187250	2634.4	2500	82250
GAIL	160	6087800	147.3	140	1604300
GRASIM	1400	343900	1375.8	1200	282150
HCLTECH	1000	1596000	980	900	658700
HDFC	2700	637200	2568	2500	229800
HDFCBANK	1600	2154900	1548	1560	628100
HDFCLIFE	750	1184700	711.8	700	565400
HEROMOTOCO	3500	249900	3350	3200	144600
HINDALCO	350	3255100	331.5	300	2201600
HINDUNILVR	2300	762300	2206	2200	438900
ICICIBANK	700	5611375	613.45	600	1553750
INDUSINDBK	1100	1878300	1019.25	1000	875700

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	1858800	1375.3	1200	1930800
IOC	105	13598000	101.4	95	3978000
ITC	220	21920000	205.2	210	9686400
JSWSTEEL	420	1036800	417.75	400	747900
KOTAKBANK	2000	563600	1930.8	1900	293600
LT	1600	1065475	1513.95	1400	1254075
M&M	900	879200	859.45	800	511000
MARUTI	8000	375400	7100.75	7000	162700
NESTLEIND	18000	24700	16684.05	16000	11100
NTPC	115	10573500	109	100	4628400
ONGC	120	11727100	115.2	100	3680600
POWERGRID	230	3120000	220	200	1308000
RELIANCE	2200	3212250	2136.9	2100	990750
SBILIFE	1000	1002000	915.7	900	386250
SBIN	400	16026000	381.1	350	6105000
SHREECEM	31000	2550	27630	26000	950
SUNPHARMA	650	2112600	612.3	600	975800
TATAMOTORS	350	11559600	317.45	300	6366900
TATASTEEL	800	3316700	720.85	700	1812200
TCS	3100	868500	3053.1	2900	320700
TECHM	1000	400800	1003	900	279600
TITAN	1500	396750	1483	1400	210750
ULTRACEMCO	7000	134000	6627.25	6000	42000
UPL	700	1036100	618.55	550	464100
WIPRO	450	5968000	425.55	400	1958400

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	-4319	1862	-12766	3534	67464	84862	61411	29449
DII	55	-1297	1660	-3658	0	0	0	0
PRO	11596	3280	2580	-2773	122171	196562	88358	48643
CLIENT	11982	15469	2026	-3603	475542	383753	117990	189667
TOTAL	19314	19314	-6500	-6500	665177	665177	267759	267759

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