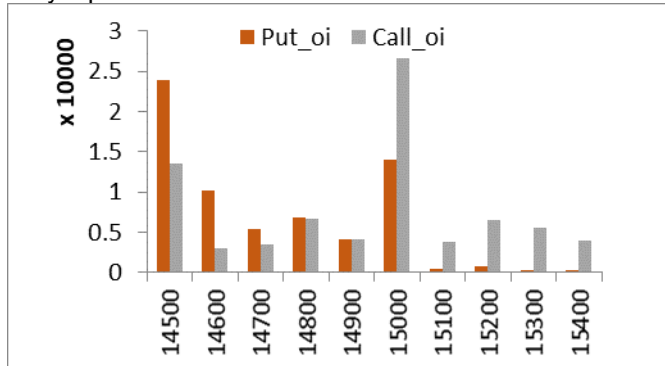


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14932	India VIX Index	23.31	BankNifty Active Futures	33807.00
Nifty Active Futures OI	9453075	Nifty ATM Call IV	19.38	BankNifty Active Futures OI	13,40,250
Change in OI	2114400	Nifty ATM Put IV	24.8	Change in OI	1243840
Premium / Discount	37.00	PCR Index Options	1.43	Premium / Discount	93.00
Inference	Long Build Up	PCR F&O Total	0.95	Inference	Short Build up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 14932 on a positive note with 28.81% increase in open interest indicating Long Build Up.

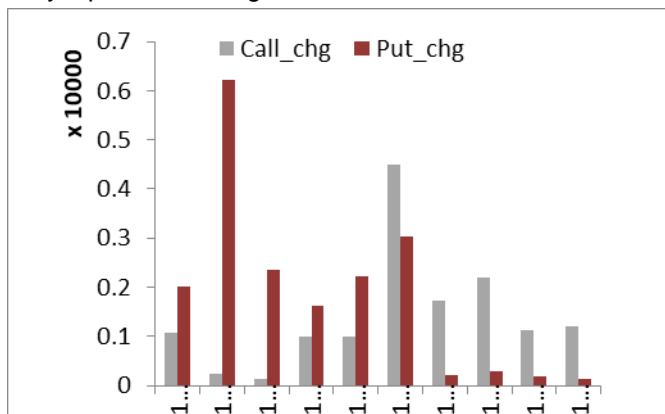
Nifty Futures closed at a premium of 937 points compared to previous day premium of 43 points.

BankNifty closed at 33807 on a negative note with 28.77 % increase in open interest indicating Short Build Up.

BankNifty Futures closed at a premium of 93 points compared to the previous day premium of 118 points.

FII's were **Sellers** in **Index Futures** to the tune of **648** crores and were **Buyers** in **Index Options** to the tune of **2481** crores, **Buyers** in the Stock Futures to the tune of **481** crores. **Net Buyers** in derivative segment to the tune of **3461** crores.

India VIX index is at 23.31 v/s 22.58. Nifty ATM call option IV is currently 19.38 whereas Nifty ATM put option IV is quoting at 24.80

Nifty Options - Change in OI


Index options PCR is at 1.43 v/s 1.57 & F&O Total PCR is at 0.95.

Among stock futures Long Build up are **RAMCOCEM, TECHM, TONRTPOWER & HINDALCO** may remain strong in coming session.

Stock which witnessed Short Build up are **AUBANK, GUJGAS, CIPLA & NAUKRI** 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 15000 followed by 15500 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
RAMCOCEM	989.05	0.65%	1780750.00	49.54%
TECHM	981.00	0.06%	10496400.00	44.67%
TORNTPOWER	396.95	0.43%	1929000.00	41.63%
HINDALCO	374.45	2.79%	34851500.00	41.01%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
AUBANK	1121.10	-1.96%	2883000.00	57.37%
GUJGASLTD	532.50	-2.16%	792500.00	41.20%
CIPLA	911.95	-0.41%	13006500.00	40.62%
NAUKRI	5024.95	-0.25%	974750.00	37.29%

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	1557500	746.4	700	850000
ASIANPAINT	2600	96900	2613	2500	62100
AXISBANK	700	1124400	717.1	650	877200
BAJAJ-AUTO	4000	229000	3818.95	3500	45500
BAJAJFINSV	12000	56500	11175.45	10000	69375
BAJFINANCE	6000	209000	5475	5000	317250
BHARTIARTL	550	2626569	540.2	500	1312359
BPCL	420	1189800	419	400	1359000
BRITANNIA	3600	172000	3464	3500	90800
CIPLA	950	490100	906	800	390000
COALINDIA	130	4200000	127.95	130	2339400
DIVISLAB	4000	120200	3910	3800	32600
DRREDDY	5500	149000	5106	5000	76750
EICHERMOT	2600	117600	2463	2500	30100
TATACONSUM	700	726300	672.25	650	133650
GRASIM	1400	105450	1352	1400	168150
HCLTECH	1000	1296400	910.3	900	1078000
HDFC	2600	305700	2539.7	2400	146700
HDFCBANK	1500	737550	1471.65	1400	566500
HDFCLIFE	700	1355200	674.9	650	859100
HEROMOTOCO	3000	193200	2857	2700	106200
HINDALCO	400	1784500	370.5	300	645000
HINDUNILVR	2500	601200	2422.15	2300	193200
ICICIBANK	650	1989625	621	550	1518000
INDUSINDBK	1000	1344600	942.45	1000	789300

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	1959000	1356	1300	666600
IOC	90	3503500	88.75	90	2548000
ITC	210	7331200	204.4	200	4227200
JSWSTEEL	700	1355400	726.2	600	1082700
KOTAKBANK	1900	294400	1802.6	1700	230000
LT	1400	718175	1358.8	1300	365125
M&M	800	662200	774.2	700	275800
MARUTI	7000	169800	6562	6000	116000
NESTLEIND	18000	10650	16510	16000	11050
NTPC	105	4280700	102.95	100	1533300
ONGC	110	1732500	104.3	100	893200
POWERGRID	220	1064000	219.8	200	444000
RELIANCE	2100	1365750	2020	1900	855500
SBILIFE	950	283500	927.95	900	96000
SBIN	400	4026000	357.45	350	3255000
SHREECEM	28000	150	28495	30000	300
SUNPHARMA	700	1730400	646.8	600	575400
TATAMOTORS	310	3813300	302.2	300	3009600
TATASTEEL	1100	1565700	1035	900	1456900
TCS	3200	378000	3114.45	3000	192300
TECHM	1100	237600	974.6	900	262800
TITAN	1600	349500	1504.35	1500	282750
ULTRACEMCO	7000	25000	6410	6000	28200
UPL	620	393900	616.5	600	292500
WIPRO	500	1590400	489	400	1241600

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	-22249	-27867	-66971	-74194	-146233	-81941	-184109	-163214
DII	-171	-6980	-20493	-31285	0	0	-5074	0
PRO	-10091	-17288	-35187	-39396	-196291	-223669	-193094	-370192
CLIENT	-65785	-46161	-137437	-115213	-433318	-470232	-930714	-779585
TOTAL	-98296	-98296	-260088	-260088	-775842	-775842	-1312991	-1312991

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