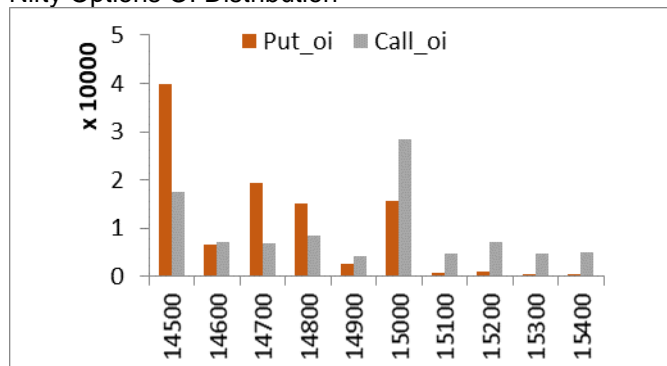


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14913	India VIX Index	20.65	BankNifty Active Futures	34047.00
Nifty Active Futures OI	11161750	Nifty ATM Call IV	<b>18.02</b>	BankNifty Active Futures OI	23,10,525
Change in OI	2038450	Nifty ATM Put IV	<b>21.41</b>	Change in OI	1243840
Premium / Discount	68.00	PCR Index Options	1.32	Premium / Discount	172.00
Inference	Long Build Up	PCR F&O Total	0.87	Inference	Long Build Up

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 14913 on a positive note with 22.39% increase in open interest indicating Long Build Up.

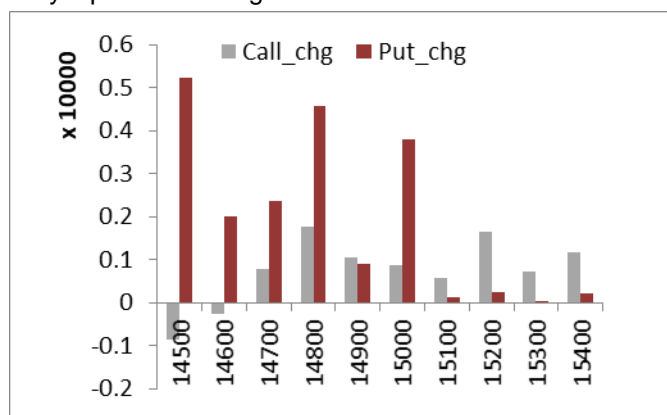
Nifty Futures closed at a premium of 68 points compared to previous day premium of 110 points.

BankNifty closed at 34047 on a positive note with 7.43% increase in open interest indicating Long Build Up.

BankNifty Futures closed at a premium of 172 points compared to the previous day premium of 267 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. (as per yesterday data since not updated by nse yet)

India VIX index is at 20.65 v/s 20.65. Nifty ATM call option IV is currently 18.02 whereas Nifty ATM put option IV is quoting at 21.41

**Nifty Options - Change in OI**


Index options PCR is at 1.32 v/s 1.14 & F&O Total PCR is at 0.87.

Among stock futures Long Build up are **AUBANK, GAIL, DEEPAKNTR & MINDTREE** may remain strong in coming session.

Stock which witnessed Short Build up are **NAUKRI, TATACONSUMER, TVSMOTOR & PFC** 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: SAIL**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
AUBANK	1273.20	7.26%	2244500.00	239.05%
GAIL	133.45	0.64%	48190000.00	91.47%
DEEPAKNTR	1637.05	4.27%	896000.00	36.07%
MINDTREE	2130.85	6.76%	1959200.00	34.56%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
NAUKRI	4207.95	-6.40%	1427250.00	48.79%
TATACONSUM	631.45	-0.23%	15792300.00	42.48%
TVSMOTOR	569.55	-0.65%	3540600.00	32.13%
PFC	112.10	-2.78%	38427600.00	23.59%

**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	1167500	710	700	895000
ASIANPAINT	2600	221700	2571.25	2300	150600
AXISBANK	720	1533600	696.8	720	1384800
BAJAJ-AUTO	4000	60750	3666.25	3500	35750
BAJAJFINSV	10000	29625	9516.7	9000	19500
BAJFINANCE	5400	136500	5205.6	5000	167000
BHARTIARTL	600	3966693	522.35	500	2093481
BPCL	450	2345400	432	400	1868400
BRITANNIA	3700	83200	3600	3300	56800
CIPLA	900	362700	810	750	230100
COALINDIA	150	7039200	133	130	2347800
DIVISLAB	3600	63400	3586.1	3300	41800
DRREDDY	5000	153250	4515	4000	76500
EICHERMOT	2700	42700	2648	2500	75250
GAIL	150	1860500	132.5	135	1098000
GRASIM	1400	107350	1418.45	1300	160550
HCLTECH	1000	1047900	995.1	900	448700
HDFC	2700	281700	2609.95	2500	194100
HDFCBANK	1600	905850	1548.8	1500	672650
HDFCLIFE	700	722700	689.2	650	533500
HEROMOTOCO	3000	223500	2975	3000	136500
HINDALCO	340	1423300	326.1	300	2270400
HINDUNILVR	2400	255900	2393	2200	225300
ICICIBANK	600	5293750	591.6	600	3151500
INDUSINDBK	1000	937800	961.1	1000	778500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1300	1936800	1386.5	1300	2283600
IOC	100	6864000	91.95	90	3165500
ITC	220	9433600	214.65	210	5056000
JSWSTEEL	450	696600	467.35	400	486000
KOTAKBANK	1800	508400	1783.95	1700	319200
LT	1500	503700	1428.2	1300	585350
M&M	900	359800	798.2	750	260400
MARUTI	7000	160500	6854.45	6500	125500
NESTLEIND	17500	10700	17079.1	16000	8300
NTPC	110	6064800	108	100	1664400
ONGC	120	3811500	103.7	100	1663200
POWERGRID	230	1600000	220.6	200	804000
RELIANCE	2200	2021250	2031.9	1900	1189500
SBILIFE	900	432750	877	900	927000
SBIN	400	7089000	360.5	360	3759000
SHREECEM	29000	450	29500	28500	100
SUNPHARMA	600	1178800	598.15	550	506800
TATAMOTORS	300	4964700	297.05	280	3830400
TATASTEEL	800	1768000	799.5	700	2194700
TCS	3100	405900	3172	2700	683700
TECHM	1100	410400	1015.5	900	159600
TITAN	1560	320250	1549.95	1300	195000
ULTRACEMCO	6800	35600	6800	6000	20400
UPL	620	574600	629.85	600	358800
WIPRO	500	2684800	419.7	400	1283200

**Participant wise Change in Open Interest for Today.** (as per yesterday data – since new data is not yet updated on nse site)

	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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