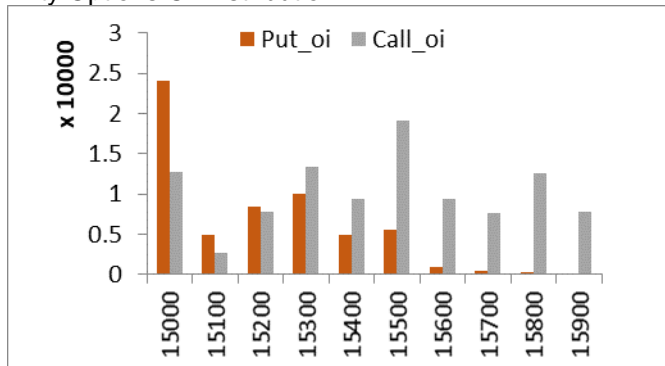


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15387	India VIX Index	19.91	BankNifty Active Futures	35309.00
Nifty Active Futures OI	9869025	Nifty ATM Call IV	14.87	BankNifty Active Futures OI	17,17,225
Change in OI	2562975	Nifty ATM Put IV	17.52	Change in OI	1243840
Premium / Discount	15.00	PCR Index Options	1.38	Premium / Discount	15.00
Inference	Long Build Up	PCR F&O Total	0.96	Inference	Long Build Up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15387 on a positive note with 35.08% increase in open interest indicating Long Build Up.

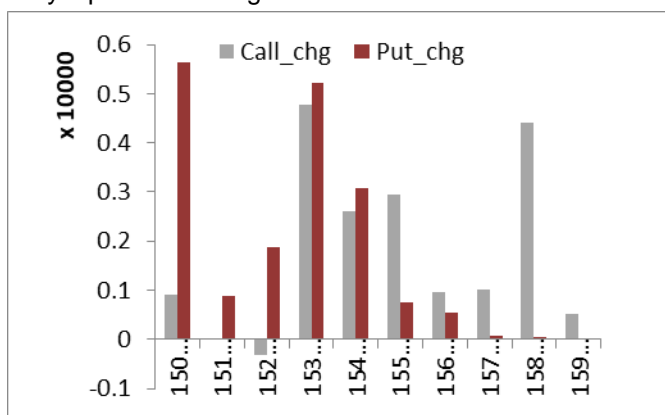
Nifty Futures closed at a premium of 15 points compared to previous day discount of 8 points.

BankNifty closed at 35309 on a positive note with 44.10 % increase in open interest indicating Long Build Up.

BankNifty Futures closed at a premium of 15 points compared to the previous day discount of 56 points.

FII's were **Buyers** in **Index Futures** to the tune of **2637** crores and were **Buyers** in **Index Options** to the tune of **4357** crores, **Sellers** in the Stock Futures to the tune of **280** crores. **Net Buyers** in derivative segment to the tune of **7815** crores.

India VIX index is at 19.91 v/s 20.87. Nifty ATM call option IV is currently 14.87 whereas Nifty ATM put option IV is quoting at 17.52

Nifty Options - Change in OI


Index options PCR is at 1.38 v/s 1.55 & F&O Total PCR is at 0.96.

Among stock futures Long Build up are **PNB, MPHASIS, TECHM & ACC** may remain strong in coming session.

Stock which witnessed Short Build up are **BEL, CHOLAFIN, BPCL & ADANIENT** may remain weak in coming session.

Nifty Put options OI distribution shows that 14500 has highest OI concentration followed by 15000 & 14700 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:
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
PNB	42.55	7.31%	296560000.00	123.29%
MPHASIS	1983.10	3.33%	375050.00	74.06%
TECHM	1026.90	1.21%	10338600.00	54.97%
ACC	2014.05	1.52%	2204500.00	50.63%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
BEL	149.00	-0.96%	38634600.00	88.63%
CHOLAFIN	539.35	-1.19%	11063750.00	74.47%
BPCL	470.70	-0.75%	44681400.00	52.53%
ADANIENT	1329.35	-0.17%	18984000.00	49.88%

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	1495000	751.75	700	550000
ASIANPAINT	3000	186000	2965	2800	132600
AXISBANK	750	1255200	749.7	700	1118400
BAJAJ-AUTO	4300	56500	4260	4000	27750
BAJAJFINSV	13000	50750	11907	11000	30625
BAJFINANCE	5800	353375	5682	5000	121875
BHARTIARTL	550	4285065	520.5	500	2806116
BPCL	500	4860000	469.9	450	1355400
BRITANNIA	3500	173000	3424.45	3400	149400
CIPLA	1000	550550	943.7	900	312650
COALINDIA	160	5342400	145	140	2276400
DIVISLAB	4200	75200	4100	3800	62000
DRREDDY	5800	95875	5277	5000	304875
EICHERMOT	2800	167650	2610.8	2500	85750
TATACONSUM	700	364500	650	600	434700
GRASIM	1500	309225	1426.2	1300	133950
HCLTECH	950	999600	943	900	780500
HDFC	2600	905100	2494.95	2400	338100
HDFCBANK	1500	1305700	1483.8	1400	678700
HDFCLIFE	700	1034000	666	650	1193500
HEROMOTOCO	3100	380700	3001	2900	177900
HINDALCO	400	2128500	386.85	350	739600
HINDUNILVR	2400	345900	2341	2300	378900
ICICIBANK	650	2165625	653.55	600	1340625
INDUSINDBK	1000	873000	1010.1	1000	835200

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	1804200	1408.9	1360	928200
IOC	120	5284500	110.35	105	2509000
ITC	220	16627200	211.2	200	8396800
JSWSTEEL	800	919350	682.3	680	1601100
KOTAKBANK	1800	907200	1777	1700	435200
LT	1500	593400	1483	1400	285775
M&M	900	277200	826	800	192500
MARUTI	7000	158200	6968	6500	78900
NESTLEIND	18000	4600	17800	15500	4300
NTPC	120	4394700	109.8	100	2074800
ONGC	120	6036800	111.85	110	2217600
POWERGRID	250	1080000	229	210	920000
RELIANCE	2000	3053750	1990	1900	1019000
SBILIFE	1000	230250	985	1000	75000
SBIN	400	5283000	426.8	400	4281000
SHREECEM	28500	1200	28100	27000	350
SUNPHARMA	700	1394400	700.5	700	841400
TATAMOTORS	320	6537900	319	300	2556450
TATASTEEL	1200	2766750	1101.9	1100	1431400
TCS	3200	309000	3198	3000	244800
TECHM	1040	276000	1027.05	900	159000
TITAN	1600	280500	1600	1400	127500
ULTRACEMCO	7000	37800	6700.55	6500	10900
UPL	900	603200	822	750	384800
WIPRO	550	1403200	537.4	500	772800

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	-2634	-42780	-49930	-15773	-213620	-157806	-218379	-137065
DII	-1725	0	-12393	-17367	0	0	-1435	0
PRO	-18504	-10573	-30792	-53903	-159158	-263310	-149655	-238492
CLIENT	-30402	88	-29381	-35453	-712390	-664052	-751822	-745734
TOTAL	-53265	-53265	-122496	-122496	-1085168	-1085168	-1121291	-1121291

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