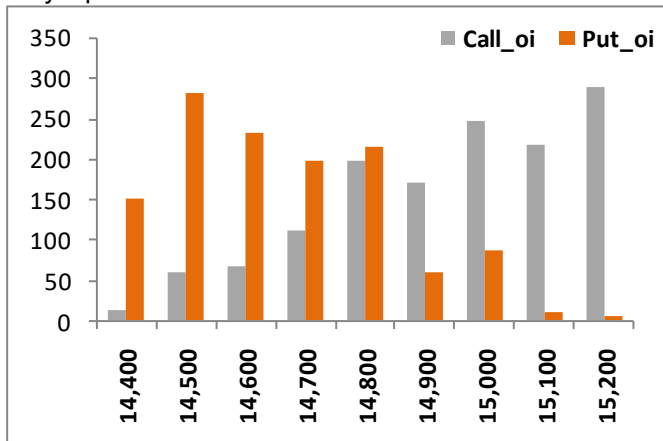


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14,869.55	India VIX Index	20.82	BankNifty Active Futures	33,038.40
Nifty Active Futures OI	1,12,79,550.00	Nifty ATM Call IV	16.02	BankNifty Active Futures OI	14,29,025
Change in OI	-2,475.00	Nifty ATM Put IV	20.03	Change in OI	28,625
Premium / Discount	46.40	PCR Index Options	1.33	Premium / Discount	133.90
Inference	Short Covering	PCR F&O Total	0.91	Inference	Long Build Up

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 14869.55 on a positive note with -0.02% decrease in open interest indicating Short Covering.

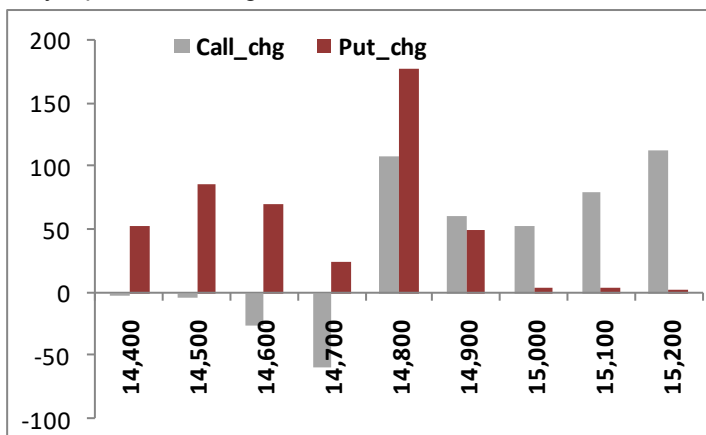
Nifty Futures closed at a premium of 46 points compared to previous day premium of 45 points.

Bank Nifty futures closed at 33038.4 on a positive note with 2.04% increase in open interest indicating Long Build Up.

Bank Nifty Futures closed at a premium of 134 points compared to previous day premium of 126 points.

Fil's were **Buyer** in Index Futures to the tune of 402 and were **Seller** in index Options to the tune of **-2283 crores**, while they were net **Sellers** in Stock Futures amounting to **-286 crores**. Fil's were net **Sellers** in derivative segment to the tune of **-2252 crores**.

India VIX index is at 20.82 v/s 22.03. Nifty ATM call option IV is currently 16.02 whereas Nifty ATM put option IV is quoting at 20.03

**Nifty Options - Change in OI**


Index options PCR is at 1.33 v/s 1.15 & F&O Total PCR is at 0.91.

Among stock futures **NATIONALUM, SBILIFE, ALKEM & MANAPPURAM** have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are **HDFCAMC, RAMCOCEM, PNB & AARTIIND** and may remain weak in coming session.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 14500 & 14600 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: SUNTV ,BHEL,NATIONAL ALUM & TATACHEM**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
NATIONALUM	76.4	10.64%	11,37,30,000	29.75%
SBILIFE	1004.4	3.31%	89,85,750	27.50%
ALKEM	2924.55	1.61%	2,91,400	9.30%
MANAPPURAM	152.75	1.77%	2,46,66,000	8.30%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
HDFCAMC	2734.8	-0.52%	7,98,000	12.74%
RAMCOCEM	969	-1.43%	17,51,850	11.77%
PNB	36.05	-0.28%	24,66,88,000	9.74%
AARTIIND	1701.95	-4.84%	8,93,775	9.08%

**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
ADANIPOINTS	800	37,13,750	772.05	700	11,30,000
ASIANPAINT	2,600	1,60,200	2,566.95	2,400	1,24,200
AXISBANK	740	14,44,800	719.25	700	13,04,400
BAJAJ-AUTO	4,000	1,73,000	3,890.90	3,500	55,500
BAJAJFINSV	12,000	1,03,750	11,351.45	10,000	74,125
BAJFINANCE	6,000	3,42,750	5,515.40	5,000	3,18,625
BHARTIARTL	600	45,97,884	570.45	500	14,64,141
BPCL	450	49,28,400	445.70	420	18,64,800
BRITANNIA	3,500	2,38,000	3,472.35	3,400	91,400
CIPLA	900	15,87,950	887.55	900	8,63,200
COALINDIA	140	82,36,200	137.75	130	20,70,600
DIVISLAB	4,200	1,13,000	4,053.60	3,800	47,000
DRREDDY	5,500	2,24,875	5,206.15	5,000	90,750
EICHERMOT	2,500	1,95,650	2,426.30	2,300	63,350
TATACONSUM	700	20,58,750	631.45	600	5,79,150
GRASIM	1,500	1,10,200	1,458.35	1,300	1,04,025
HCLTECH	1,000	18,97,000	919.05	900	12,36,900
HDFC	2,600	7,62,000	2,503.95	2,400	3,34,500
HDFCBANK	1,500	25,76,750	1,420.70	1,300	10,25,200
HDFCLIFE	700	18,73,300	676.90	650	9,40,500
HEROMOTOCO	3,000	5,25,600	2,871.75	2,700	1,80,300
HINDALCO	400	31,21,800	402.25	370	19,90,900
HINDUNILVR	2,500	6,29,100	2,417.80	2,300	2,15,700
ICICIBANK	620	35,76,375	609.35	600	20,43,250
INDUSINDBK	1,000	14,40,000	930.25	1,000	7,93,800

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1,400	25,01,400	1,360.55	1,300	9,84,000
IOC	100	87,68,500	95.35	90	28,08,000
ITC	210	1,34,65,600	206.55	200	55,90,400
JSWSTEEL	800	13,47,300	759.80	700	9,53,100
KOTAKBANK	1,900	5,27,200	1,785.15	1,700	5,25,600
LT	1,400	8,50,425	1,350.05	1,300	5,13,475
M&M	800	6,28,600	771.40	700	3,30,400
MARUTI	7,000	3,01,000	6,723.35	6,000	1,70,600
NESTLEIND	17,000	16,300	16,812.50	16,000	10,650
NTPC	110	1,01,46,000	105.55	100	22,17,300
ONGC	115	1,36,44,400	112.20	100	25,02,500
POWERGRID	220	13,72,000	215.95	210	9,68,000
RELIANCE	2,000	31,40,750	1,938.45	1,900	12,77,500
SBILIFE	1,000	7,14,000	1,004.40	900	3,04,500
SBIN	400	65,02,500	359.25	350	39,93,000
SHREECEM	30,000	825	27,994.15	25,000	325
SUNPHARMA	700	30,31,000	681.70	600	8,84,800
TATAMOTORS	320	43,91,850	303.95	280	26,50,500
TATASTEEL	1,250	20,19,600	1,186.45	1,000	28,86,600
TCS	3,200	4,14,000	3,140.15	3,000	3,32,700
TECHM	1,000	6,70,200	983.70	900	3,13,200
TITAN	1,500	3,58,125	1,450.80	1,400	2,78,625
ULTRACEMCO	6,500	1,00,300	6,519.80	6,000	45,600
UPL	650	9,46,400	631.05	600	4,16,000
WIPRO	500	14,83,200	514.15	450	17,52,000

**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	3,362	-263	5,622	9,140	19,269	27,798	35,704	33,951
DII	-2	397	1,458	-2,513	0	0	0	0
PRO	-646	-1,023	-1,641	-2,204	1,12,782	1,03,675	95,273	83,932
CLIENT	-775	2,828	-5,573	-4,557	2,08,000	2,10,608	2,09,074	2,24,198
TOTAL	1,939	1,939	-134	-134	3,40,051	3,42,081	3,40,051	3,42,081

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