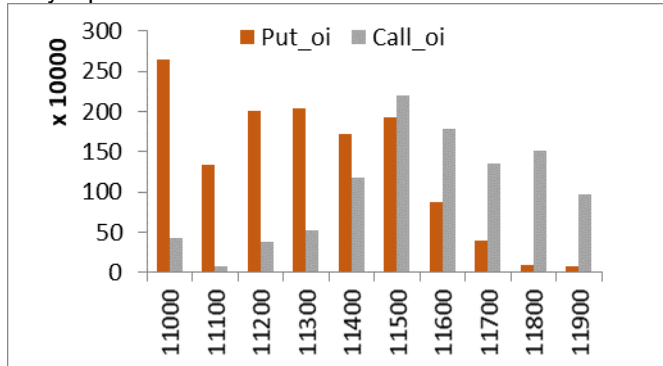


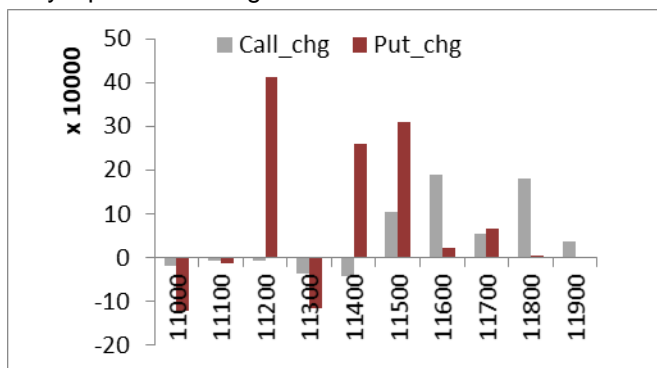
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	11452	India VIX Index	21.19	BankNifty Active Futures	22190.00
Nifty Active Futures OI	11149125	Nifty ATM Call IV	19.25	BankNifty Active Futures OI	17,61,650
Change in OI	449625	Nifty ATM Put IV	21.61	Change in OI	1243840
Premium / Discount	12.00	PCR Index Options	1.36	Premium / Discount	89.00
Inference	Short Build up	PCR F&O Total	1.01	Inference	Short Build up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 11451.95 on a negative note with 4.20% increase in open interest indicating Short Build Up
 Nifty Futures closed at a premium of 12 points compared to previous day premium of 3 points 22190 on a negative note with 17.69% increase in open interest indicating Short Build Up.
 BankNifty Futures closed at a premium of 89 points compared to the previous day premium of 59 points.

FI's were **Sellers** in **Index Futures** to the tune of **828** crores and were **Buyers** in **Index Options** to the tune of **408** crores, **Buyers** in the Stock Futures to the tune of **100** crores. **Net Sellers** in derivative segment to the tune of **458** crores.

India VIX index is at 21.19. Nifty ATM call option IV is currently 19.25 whereas Nifty ATM put option IV is quoting at 21.61.

Nifty Options - Change in OI


Index options PCR is at 1.36 and F&O Total PCR is at 1.01.

Among stock futures INDIGO, ESCORTS, MINDTREE & VOLTAS have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are UBL, BHARTIARTEL, BAJFINANCE & BOSCHLTD may remain weak in coming session.

Nifty Put options OI distribution shows that 11000 has highest OI concentration followed by 10500 & 11300 which may act as support for current expiry.

Nifty Call strike 11500 followed by 12000 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: ADANIANT, ESCORTS, BANKBARODA, BHEL, CANBK, IBULHSGFIN, JINDALSTEL & VEDL.
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
INDIGO	1311.95	2.09%	3384500.00	23.18%
ESCORTS	1250.60	3.99%	3127300.00	21.50%
MINDTREE	1226.40	3.21%	2255200.00	21.14%
VOLTAS	687.70	4.43%	2439000.00	16.31%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
UBL	1058.10	-0.54%	1272600.00	12.01%
BHARTIARTL	477.50	-3.34%	139215561.00	10.15%
BAJFINANCE	3445.80	-2.91%	5604750.00	10.08%
BOSCHLTD	12895.05	-0.02%	99250.00	5.53%

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	380	1775000	351.5	330	745000
ASIANPAINT	2100	312000	2028.5	1900	182400
AXISBANK	500	6991200	439.15	400	1552800
BAJAJ-AUTO	3200	148000	2939	2800	52500
BAJAJFINSV	7000	87125	6107.4	6000	34125
BAJFINANCE	3600	613250	3438	3400	243750
BHARTIARTL	550	6149022	473	500	3476178
BPCL	420	1470600	415.45	400	1596600
BRITANNIA	3900	124600	3715	3500	50600
CIPLA	800	1363700	720.6	700	578500
COALINDIA	140	5701700	124.85	125	2915600
DRREDDY	4500	274750	4371.8	4200	105500
EICHERMOT	2500	224000	2153	2000	72100
GAIL	100	4257800	91.8	90	1665300
GRASIM	800	296400	710	700	141550
HCLTECH	800	1055600	793	750	697200
HDFC	1900	981600	1736.05	1700	478500
HDFCBANK	1100	2096050	1057.05	1000	771100
HDFCLIFE	610	687500	599	570	293700
HEROMOTOCO	3200	255600	3025	2900	95100
HINDALCO	200	3771100	175	170	1195400
HINDUNILVR	2200	751800	2121	2100	286500
ICICIBANK	400	7744000	364.5	370	2637250
INDUSINDBK	700	1724800	605.95	500	685600
INFRADEL	230	1929200	201.65	200	1282400

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1000	1918800	975	900	889200
IOC	90	10208700	82.7	85	3129300
ITC	200	21209600	183.25	190	6825600
JSWSTEEL	300	1633500	289.85	250	1422900
KOTAKBANK	1400	798400	1305.4	1300	383200
LT	1000	2420000	902.45	900	980650
M&M	700	897400	614.8	600	539000
MARUTI	7500	265200	7110.05	6500	114500
NESTLEIND	17000	33150	16069	16000	14950
NTPC	120	5580300	90.7	90	1795500
ONGC	90	12797400	73.55	75	4643100
POWERGRID	190	2560000	171.05	170	1108000
RELIANCE	2400	4228870	2296.25	2000	2587115
SBIN	220	18984000	198.2	200	8418000
SHREECEM	21000	3000	19680	20000	1300
SUNPHARMA	600	3274600	494.4	500	1117200
TATAMOTORS	150	9376500	147.15	120	4343400
TATASTEEL	500	2835600	402.95	400	1271600
TCS	2300	557700	2485	2300	433500
TECHM	800	892800	790	700	253200
TITAN	1200	854250	1185	1100	304500
ULTRACEMCO	4000	108400	3903	3800	45000
UPL	520	642200	517	480	223600
WIPRO	310	2009600	306.1	280	1939200
ZEEL	230	2121000	215	200	1479000

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	-77	10903	5841	1233	19601	29540	21977	5658
DII	-760	1196	2827	2184	0	0	0	0
PRO	9474	-390	3298	6851	61923	144523	48000	30401
CLIENT	10809	7737	6236	7934	220186	127647	26819	60737
TOTAL	19446	19446	18202	18202	301710	301710	96796	96796

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