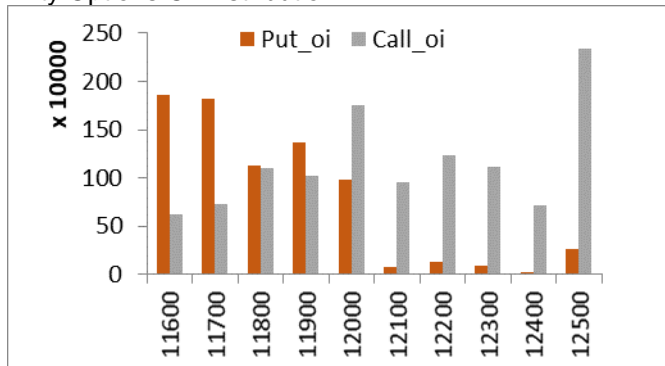


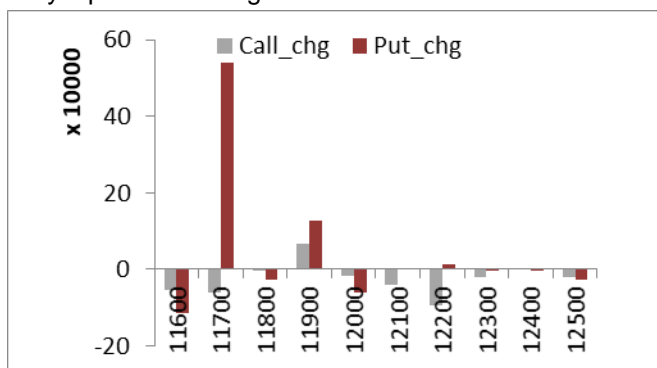
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	11982	India VIX Index	20.21	BankNifty Active Futures	23951.00
Nifty Active Futures OI	11320875	Nifty ATM Call IV	14.64	BankNifty Active Futures OI	17,01,475
Change in OI	-190275	Nifty ATM Put IV	19.43	Change in OI	1243840
Premium / Discount	12.00	PCR Index Options	1.42	Premium / Discount	76.00
Inference	Short Covering	PCR F&O Total	0.90	Inference	Long Build Up

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 11982.25 on a positive note with -1.65% decrease in open interest indicating Short Covering  
 Nifty Futures closed at a premium of 12 points compared to previous day premium of 12 points  
 BankNifty closed at 23951 on a positive note with 2.30% increase in open interest indicating Long Build Up.  
 BankNifty Futures closed at a premium of 76 points compared to the previous day premium of 70 points.

FII's were **Sellers** in **Index Futures** to the tune of **713** crores and were **Buyers** in **Index Options** to the tune of **2470** crores, **Sellers** in the Stock Futures to the tune of **630** crores. **Net Buyers** in derivative segment to the tune of **1193** crores.

India VIX index is at 20.21 v/s 20.72. Nifty ATM call option IV is currently 14.64 whereas Nifty ATM put option IV is quoting at 19.43.

**Nifty Options - Change in OI**


Index options PCR is at 1.42 and F&O Total PCR is at 0.90

Among stock futures Long Build up are RAMCOCEM, PVR, PNB & NAUKRI may remain strong in coming session

Stock which witnessed Short Build up are NTPC, GODREJCP, IDFCFIRSTB & MINDTREE may remain weak in coming session.

Nifty Put options OI distribution shows that 11500 has highest OI concentration followed by 11000 & 11600 which may act as support for current expiry.

Nifty Call strike 12500 followed by 12000 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BANPERIOD: ADANI, BHEL, CANBK, ESCORTS, IBULSHGFIN, IDEA, JINDALSTEL, MINDTREE, PNB, PVR & SAIL.**

**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
RAMCOCEM	773.45	0.32%	1618400.00	12.07%
PVR	1240.60	0.21%	1916563.00	10.05%
PNB	28.30	1.43%	78372000.00	8.53%
NAUKRI	3753.05	4.33%	760000.00	6.33%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
NTPC	79.50	-4.22%	62511900.00	18.08%
GODREJCP	702.50	-2.03%	5533000.00	12.30%
IDFCFIRSTB	31.25	-0.48%	163381000.00	11.66%
MINDTREE	1547.80	-2.43%	1929600.00	9.34%

**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	400	970000	350.9	300	830000
ASIANPAINT	2100	225600	2073.45	2000	119400
AXISBANK	500	1371600	472	400	1071600
BAJAJ-AUTO	3300	210500	3049	2800	49750
BAJAJFINSV	6000	80750	6108.1	5000	40125
BAJFINANCE	3400	384000	3364.5	2800	289750
BHARTIARTL	500	6887571	412.6	400	2813520
BPCL	400	3308400	332.1	400	1260000
BRITANNIA	4000	89400	3782.1	3600	41800
CIPLA	800	1300000	780.15	700	379600
COALINDIA	120	6478700	110.65	100	3489100
DIVISLAB	3300	216400	3131.8	3000	117600
DRREDDY	5500	277500	5120.2	5000	169000
EICHERMOT	2400	134050	2252.05	2000	65100
GAIL	90	2830400	82.7	80	1049200
GRASIM	800	336300	763.15	740	190950
HCLTECH	900	2006200	887	800	726600
HDFC	2000	587400	1978.1	1900	449100
HDFCBANK	1200	1218250	1213.5	1100	811250
HDFCLIFE	600	1157200	573.9	550	421300
HEROMOTOCO	3400	135600	3310	3000	80100
HINDALCO	180	3126100	174.4	170	1182500
HINDUNILVR	2200	461700	2160	2000	289500
ICICIBANK	420	2660625	405.75	350	1876875
INDUSINDBK	640	1318400	622.9	500	1275200

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1200	5182800	1138	1000	1628400
IOC	80	4394700	74.8	70	2046300
ITC	200	14464000	167.7	170	6547200
JSWSTEEL	300	1863000	289.9	250	909900
KOTAKBANK	1400	649200	1355	1300	277600
LT	1000	1091750	915.4	900	795300
M&M	640	645400	622.8	600	361200
MARUTI	7500	142400	6990	6500	74600
NESTLEIND	17000	18800	15675	15000	11950
NTPC	90	7489800	79.25	75	2758800
ONGC	80	9740500	66.95	60	3418800
POWERGRID	170	1760000	157	160	780000
RELIANCE	2300	3496620	2283	2200	2061915
SBILIFE	900	154500	813.35	800	87750
SBIN	200	10749000	199.1	180	5850000
SHREECEM	22000	2350	21040	19000	750
SUNPHARMA	520	2893800	501.7	520	945000
TATAMOTORS	150	10134600	130.5	130	3397200
TATASTEEL	400	3799500	375.95	370	1201900
TCS	3000	1375200	2810	2500	604200
TECHM	900	672000	847.95	800	267600
TITAN	1300	933000	1219.7	1100	323250
ULTRACEMCO	4400	68400	4459	4200	37200
UPL	520	760500	511	500	315900
WIPRO	400	19561600	349.4	300	2953600

**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	-4858	3304	-4325	1137	6830	-1364	14993	-4494
DII	150	773	675	1796	0	0	0	0
PRO	3961	1000	1250	-1219	-8242	-1780	8779	34858
CLIENT	538	-5286	4370	256	-20468	-18736	61102	54510
TOTAL	-209	-209	1970	1970	-21880	-21880	84874	84874

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