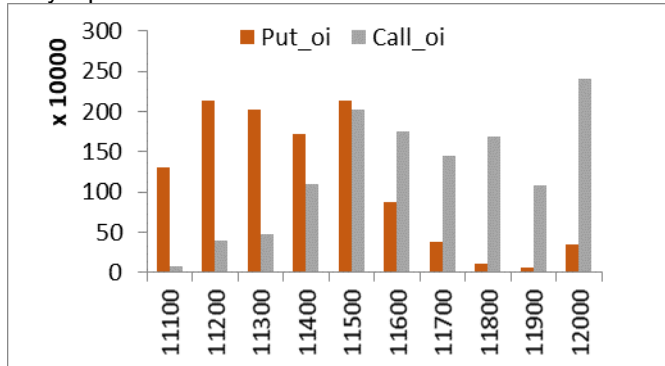


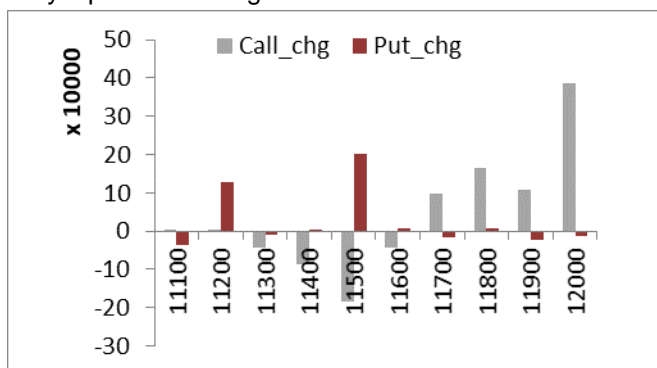
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	11527	India VIX Index	20.60	BankNifty Active Futures	22558.00
Nifty Active Futures OI	11309175	Nifty ATM Call IV	16.77	BankNifty Active Futures OI	16,34,125
Change in OI	160050	Nifty ATM Put IV	18.9	Change in OI	1243840
Premium / Discount	6.00	PCR Index Options	1.47	Premium / Discount	93.00
Inference	Long Build Up	PCR F&O Total	0.93	Inference	Short Covering

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 11527.4 on a positive note with 1.44% increase in open interest indicating Long Build Up. Nifty Futures closed at a premium of 6 points compared to previous day premium of 12 points. BankNifty closed at 22559 on a positive note with 7.2% decrease in open interest indicating Short Covering. BankNifty Futures closed at a premium of 93 points compared to the previous day premium of 89 points.

FII's were **Buyers** in **Index Futures** to the tune of **84** crores and were **Buyers** in **Index Options** to the tune of **508** crores, **Sellers** in the Stock Futures to the tune of **301** crores. **Net Buyers** in derivative segment to the tune of **302** crores.

India VIX index is at 20.60. Nifty ATM call option IV is currently 16.77 whereas Nifty ATM put option IV is quoting at 18.90.

**Nifty Options - Change in OI**


Index options PCR is at 1.47 and F&O Total PCR is at 0.93.

Among stock futures CUMMINSIND, SIEMENS, IDEA & TORNTPHARMA have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are TITAN, PVR, SAIL & NATALUM may remain weak in coming session.

Nifty Put options OI distribution shows that 11000 has highest OI concentration followed by 10500 & 11200 which may act as support for current expiry.

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

**SECURITIES IN BANPERIOD: ADANI, BANKBARODA, BHEL, CANBK, ESCORTS, IBULHSGFIN, IDEA, JINDALSTEL, TATACHEM & VEDL**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
CUMMINSIND	485.55	2.59%	2450400.00	26.36%
SIEMENS	1242.70	0.60%	1990450.00	21.69%
IDEA	11.80	2.16%	404740000.00	20.56%
TORNTPHARM	2861.95	2.23%	993500.00	11.32%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
TITAN	1178.50	-0.78%	6111000.00	9.86%
PVR	1265.10	-2.65%	2014243.00	9.03%
SAIL	39.60	-0.25%	51319000.00	8.13%
NATIONALUM	34.45	-2.68%	43826000.00	6.05%

**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	1727500	351.7	330	727500
ASIANPAINT	2100	343500	2017	1900	177000
AXISBANK	500	6654000	450.85	400	1590000
BAJAJ-AUTO	3200	151250	2942.5	2800	53000
BAJAJFINSV	6500	90875	6118.85	5500	29625
BAJFINANCE	3700	499000	3515	3400	250500
BHARTIARTL	500	6454437	485.05	500	3337353
BPCL	420	2070000	413.8	400	1584000
BRITANNIA	3900	127000	3742	3500	51000
CIPLA	800	1346800	742.35	700	453700
COALINDIA	140	5727600	124.15	125	3026600
DRREDDY	4500	203750	4439.8	4200	96500
EICHERMOT	2300	227850	2141	2100	75950
GAIL	100	4105300	92.15	95	1610400
GRASIM	800	289750	718.05	720	153900
HCLTECH	820	887600	791.8	750	697200
HDFC	1900	980700	1763	1700	502800
HDFCBANK	1100	2072950	1073.7	1000	802450
HDFCLIFE	600	781000	594	570	300300
HEROMOTOCO	3200	249900	3033	2900	97200
HINDALCO	200	3818400	176.9	170	1169600
HINDUNILVR	2200	758400	2125	2100	268200
ICICIBANK	400	7609250	371.7	370	2711500
INDUSINDBK	700	1576000	637.85	500	777600
INFRADEL	230	1870400	202.35	200	1307600

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1000	2359200	981.4	900	922800
IOC	90	9821100	82.3	85	3089400
ITC	200	21248000	181.85	190	6694400
JSWSTEEL	300	1582200	290.05	250	1401300
KOTAKBANK	1400	948400	1327	1280	448800
LT	1000	2352900	915	900	1074700
M&M	700	896000	614.35	600	540400
MARUTI	7500	298900	7050	6500	111100
NESTLEIND	17000	33300	16040	16000	15100
NTPC	100	6081900	90.8	90	1818300
ONGC	85	11788700	73.7	75	4512200
POWERGRID	190	2532000	173.45	170	1104000
RELIANCE	2400	4115750	2324	2000	2526010
SBIN	220	19431000	199.8	200	8883000
SHREECEM	21000	3550	20070	20000	1300
SUNPHARMA	600	3248000	506.5	500	1052800
TATAMOTORS	150	9513300	148.9	130	4166700
TATASTEEL	500	2716600	405.35	400	1487500
TCS	2300	545700	2489	2300	410700
TECHM	800	715200	790	700	250800
TITAN	1220	848250	1172	1100	309750
ULTRACEMCO	4000	109800	3924.5	3800	46200
UPL	530	478400	530.1	480	256100
WIPRO	310	2092800	306.6	280	1680000
ZEEL	230	2184000	217	200	1404000

**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	714	-768	-3797	-1707	5859	-8622	-10432	-1711
DII	-389	1843	3178	2358	0	0	0	0
PRO	-4285	5903	-1406	1096	-25630	-64077	-14425	36942
CLIENT	1820	-9118	4813	1041	-35307	17621	159205	99117
TOTAL	-2140	-2140	2788	2788	-55078	-55078	134348	134348

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