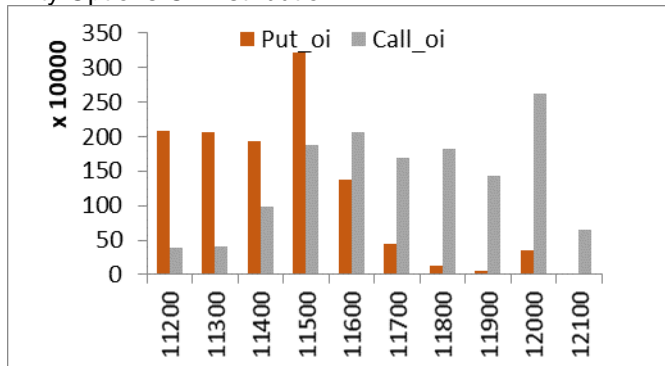


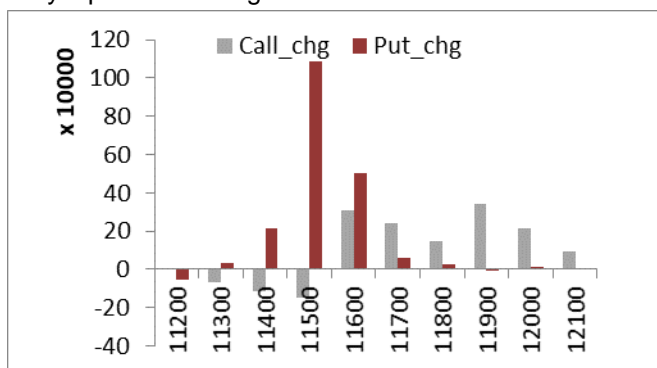
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	11616	India VIX Index	19.66	BankNifty Active Futures	22671.00
Nifty Active Futures OI	11810175	Nifty ATM Call IV	14.8	BankNifty Active Futures OI	16,85,075
Change in OI	501000	Nifty ATM Put IV	17.42	Change in OI	1243840
Premium / Discount	12.00	PCR Index Options	1.61	Premium / Discount	98.00
Inference	Long Build Up	PCR F&O Total	1.01	Inference	Long Build Up

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 11616.4 on a positive note with 4.43% increase in open interest indicating Long Build Up  
 Nifty Futures closed at a premium of 12 points compared to previous day premium of 6 points  
 BankNifty closed at 22671 on a positive note with 3.2% increase in open interest indicating Long Build Up.  
 BankNifty Futures closed at a premium of 98 points compared to the previous day premium of 93 points.

FII's were **Sellers** in **Index Futures** to the tune of **414** crores and were **Buyers** in **Index Options** to the tune of **545** crores, **Sellers** in the Stock Futures to the tune of **929** crores. **Net Sellers** in derivative segment to the tune of **831** crores.

India VIX index is at 19.66. Nifty ATM call option IV is currently 14.80 whereas Nifty ATM put option IV is quoting at 17.42.

**Nifty Options - Change in OI**


Index options PCR is at 1.61 and F&O Total PCR is at 1.01

Among stock futures NMDC, PNB, CHOLAFIN & HAVELLS have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are SUNTV, UBL, ITC & SAIL may remain weak in coming session.

Nifty Put options OI distribution shows that 11500 has highest OI concentration followed by 11000 & 11200 which may act as support for current expiry.

Nifty Call strike 12000 followed by 11600 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BANPERIOD: ADANIANT, BANKBARODA, BHEL, CANBK, ESCORTS, IBULHSGFIN, IDEA, JINDALSTEL, TATACHEM & VEDL**

**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
NMDC	91.15	1.39%	41144700.00	18.64%
PNB	33.70	0.75%	55258000.00	9.00%
CHOLAFIN	237.85	2.02%	5867500.00	7.56%
HAVELLS	677.35	1.07%	5689000.00	7.02%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
SUNTV	480.95	-3.05%	5337000.00	14.37%
UBL	1035.60	-1.68%	1484700.00	11.51%
ITC	181.45	-0.60%	121702400.00	11.21%
SAIL	38.20	-3.54%	55081000.00	7.33%

**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	1735000	352.9	330	692500
ASIANPAINT	2100	356100	2015	1900	181200
AXISBANK	500	6758400	444.95	400	1610400
BAJAJ-AUTO	3200	114000	3040.65	2900	63500
BAJAJFINSV	6500	87000	6146.9	6000	36125
BAJFINANCE	3700	535250	3512.3	3400	272500
BHARTIARTL	500	6767256	481.55	500	3270717
BPCL	420	2188800	414.4	400	1558800
BRITANNIA	3900	94000	3848	3500	50200
CIPLA	800	1244100	753.2	700	386100
COALINDIA	140	5376100	124.1	125	2945200
DRREDDY	5000	204250	4639.6	4300	116250
EICHERMOT	2300	235550	2158.15	2100	77700
GAIL	100	3904000	91.6	90	1610400
GRASIM	800	287850	720	700	151050
HCLTECH	800	907200	788.45	750	578200
HDFC	1800	1040400	1768	1700	487500
HDFCBANK	1100	1716000	1092.5	1000	782650
HDFCLIFE	610	771100	599	580	266200
HEROMOTOCO	3200	256200	3059.3	2900	84000
HINDALCO	200	3551800	183.65	180	1122300
HINDUNILVR	2200	748200	2140	2100	263100
ICICIBANK	400	7363125	374.25	370	2939750
INDUSINDBK	640	1913600	620.75	500	738400
INFRADEL	230	1786400	200.2	200	1304800

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1000	1726800	1001.8	900	812400
IOC	90	9576000	82.55	85	2850000
ITC	200	20656000	180.6	180	7046400
JSWSTEEL	300	1501200	287.55	250	1371600
KOTAKBANK	1400	920800	1326.75	1280	462800
LT	1000	2168650	922.45	900	1104400
M&M	700	887600	638.05	600	572600
MARUTI	7500	311900	7055	6500	106900
NESTLEIND	17000	31050	16184.3	16000	14950
NTPC	100	5973600	89.6	90	2200200
ONGC	85	11811800	73.15	75	4473700
POWERGRID	190	2396000	172	170	1076000
RELIANCE	2400	4409155	2324.9	2000	2395720
SBIN	220	19302000	198	200	9228000
SHREECEM	21000	2950	20300	20000	1350
SUNPHARMA	600	3138800	518.65	500	994000
TATAMOTORS	160	8544300	151	130	4280700
TATASTEEL	500	2558500	404.3	400	1399100
TCS	2300	532200	2502	2300	385200
TECHM	800	762000	790.55	700	248400
TITAN	1220	739500	1179.15	1100	297000
ULTRACEMCO	4000	103000	3972.25	3800	35600
UPL	530	562900	527	480	258700
WIPRO	310	1606400	312.5	280	1728000
ZEEL	230	2205000	215.95	200	1440000

**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	1053	7000	-6673	6470	6219	3374	5997	1538
DII	255	1363	863	428	0	0	0	0
PRO	3213	534	9563	2175	30569	33657	16748	41157
CLIENT	7711	3335	11922	6602	11133	10890	108223	88273
TOTAL	12232	12232	15675	15675	47921	47921	130968	130968

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