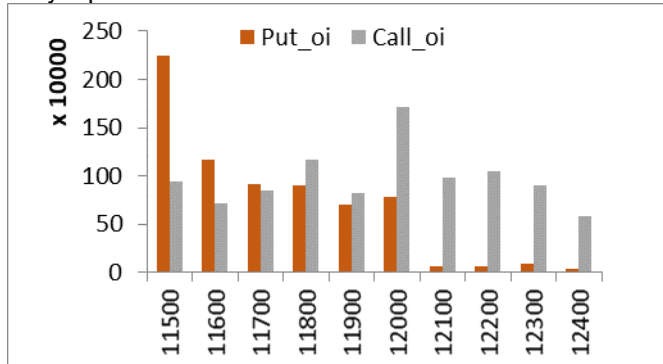


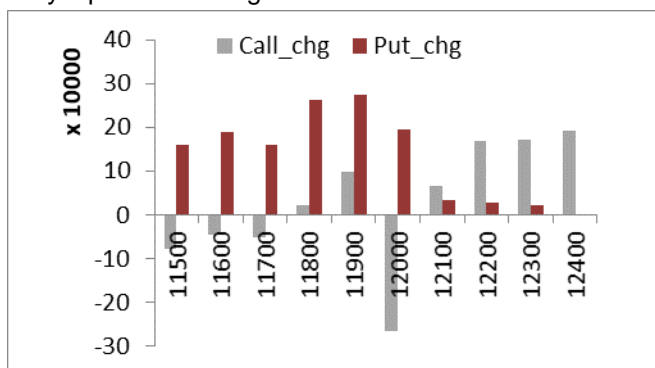
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	11930	India VIX Index	20.38	BankNifty Active Futures	23903.00
Nifty Active Futures OI	11436450	Nifty ATM Call IV	16.27	BankNifty Active Futures OI	16,07,150
Change in OI	372750	Nifty ATM Put IV	19.45	Change in OI	1243840
Premium / Discount	16.00	PCR Index Options	1.60	Premium / Discount	56.00
Inference	Long Build Up	PCR F&O Total	0.92	Inference	Long Build Up

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 11929.8 on a positive note with 3.37% increase in open interest indicating Long Build Up  
 Nifty Futures closed at a premium of 16 points compared to previous day discount of -3 points  
 BankNifty closed at 23903 on a positive note with 7.88% increase in open interest indicating Long Build Up.  
 BankNifty Futures closed at a premium of 56 points compared to the previous day discount of -7 points.

FII's were **Buyers** in **Index Futures** to the tune of **739** crores and were **Buyers** in **Index Options** to the tune of **213** crores, **Sellers** in the Stock Futures to the tune of **1040 crores**. **Net Sellers** in derivative segment to the tune of **93** crores.

India VIX index is at 20.38 v/s 20.38. Nifty ATM call option IV is currently 16.27 whereas Nifty ATM put option IV is quoting at 19.45.

**Nifty Options - Change in OI**


Index options PCR is at 1.60 and F&O Total PCR is at 0.92

Among stock futures Long Build up are LICHSGFIN, WIRPO, CANBK & M&MFIN may remain strong in coming session

Stock which witnessed Short Build up are TATACONSUM, TCS, ESCORTS & CUMMSIND may remain weak in coming session.

Nifty Put options OI distribution shows that 11000 has highest OI concentration followed by 11500 & 11300 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, IDEA, VEDL**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
LICHSGFIN	307.65	7.21%	9840000.00	16.50%
WIPRO	374.30	3.87%	29702400.00	11.93%
CANBK	92.45	3.30%	15595000.00	8.45%
M&MFIN	133.90	2.92%	17343984.00	8.44%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
TATACONSUM	473.55	-3.45%	21435300.00	9.75%
TCS	2815.40	-0.21%	7636200.00	8.01%
ESCORTS	1227.20	-1.77%	3076700.00	7.70%
CUMMINSIND	432.05	-3.28%	2349600.00	7.64%

**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	932500	357	300	875000
ASIANPAINT	2100	229500	2050.75	2000	105000
AXISBANK	500	1185600	468.8	440	1172400
BAJAJ-AUTO	3300	191000	3059.65	2800	46500
BAJAJFINSV	6000	96750	5920	5000	39000
BAJFINANCE	3600	427750	3325.15	2800	295750
BHARTIARTL	500	7085628	425	400	2519211
BPCL	400	3351600	345.45	350	1429200
BRITANNIA	4000	86000	3745.25	3500	38800
CIPLA	820	720200	804.65	700	369200
COALINDIA	120	6134600	115.2	100	3059900
DIVISLAB	3300	151600	3191.7	3000	104400
DRREDDY	6000	251000	5158	5000	139750
EICHERMOT	2400	121800	2219.9	2000	66500
GAIL	90	2616900	86.1	80	1335900
GRASIM	800	351500	749.6	740	160550
HCLTECH	900	1332800	857	800	511000
HDFC	2100	510000	1966	1900	568200
HDFCBANK	1200	1283150	1235.2	1100	986700
HDFCLIFE	600	1116500	575	550	379500
HEROMOTOCO	3300	115800	3340	3200	75300
HINDALCO	180	3603400	169.85	170	1199700
HINDUNILVR	2200	417900	2143.1	2000	280800
ICICIBANK	400	3231250	403.25	380	2025375
INDUSINDBK	640	1220800	624.1	500	1133600

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1200	2337600	1111.2	1000	1071600
IOC	80	4024200	76.5	70	2850000
ITC	180	12387200	168	170	5516800
JSWSTEEL	300	1622700	291.5	250	896400
KOTAKBANK	1400	502400	1321.9	1300	226400
LT	920	1097800	910.05	900	676500
M&M	700	641200	633	600	350000
MARUTI	7500	90600	7059.5	6800	100900
NESTLEIND	17000	16100	16033	15000	10650
NTPC	90	7199100	83.05	80	2251500
ONGC	80	8962800	69.9	70	3965500
POWERGRID	170	1528000	158.15	155	852000
RELIANCE	2300	3520355	2239	2100	1932635
SBILIFE	900	148500	804	800	97500
SBIN	200	9780000	198.55	180	6576000
SHREECEM	20000	1650	21192	19000	700
SUNPHARMA	520	2557800	513	520	1023400
TATAMOTORS	150	8088300	138.6	130	3630900
TATASTEEL	400	3534300	371.35	370	936700
TCS	3000	1388700	2811	2500	664800
TECHM	900	616800	856	800	244800
TITAN	1300	324750	1254.95	1100	318000
ULTRACEMCO	4400	50800	4300	4000	22400
UPL	520	798200	497.45	500	353600
WIPRO	400	6972800	375.25	300	1948800

**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	4328	-5783	-4594	4461	30006	26458	29475	30313
DII	-29	-222	90	767	0	0	-286	0
PRO	-2660	9489	7193	5706	37961	46425	54572	98306
CLIENT	10644	8799	8444	199	122715	117799	282619	237761
TOTAL	12283	12283	11133	11133	190682	190682	366380	366380

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