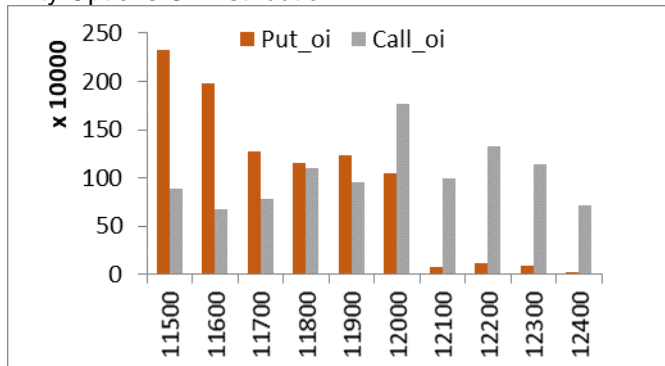


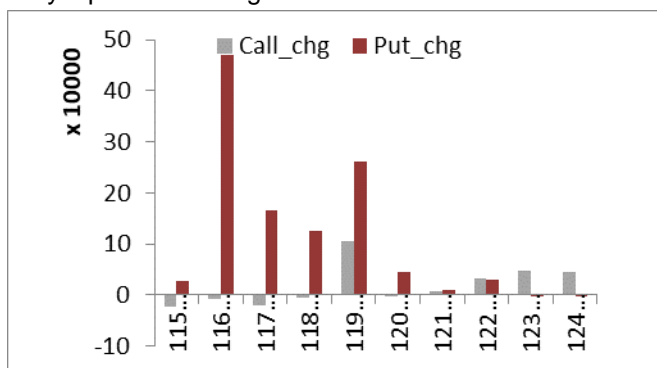
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	11946	India VIX Index	20.72	BankNifty Active Futures	23562.00
Nifty Active Futures OI	11511150	Nifty ATM Call IV	15.49	BankNifty Active Futures OI	16,63,325
Change in OI	167325	Nifty ATM Put IV	20.76	Change in OI	1243840
Premium / Discount	12.00	PCR Index Options	1.40	Premium / Discount	70.00
Inference	Long Build Up	PCR F&O Total	0.98	Inference	Short Build up

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 11946.1 on a positive note with 1.48% increase in open interest indicating Long Build Up  
 Nifty Futures closed at a premium of 12 points compared to previous day premium of 7 points  
 BankNifty closed at 23562 on a negative note with 2.30% increase in open interest indicating Short Build Up.  
 BankNifty Futures closed at a premium of 70 points compared to the previous day premium of 54 points.

FII's were **Sellers** in **Index Futures** to the tune of **59** crores and were **Buyers** in **Index Options** to the tune of **55** crores, **Sellers** in the Stock Futures to the tune of **931** crores. **Net Sellers** in derivative segment to the tune of **1024** crores.

India VIX index is at 20.72 v/s 21.13. Nifty ATM call option IV is currently 15.49 whereas Nifty ATM put option IV is quoting at 20.76.

**Nifty Options - Change in OI**


Index options PCR is at 1.40 and F&O Total PCR is at 0.98

Among stock futures Long Build up are VEDL, ACC, AMBUJACEM & RAMCOCEM may remain strong in coming session

Stock which witnessed Short Build up are ESCORTS, MGL, LICHSGFIN & RECLTD 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: BHEL, CANBK, SAIL, JINDALSTEL, IDEA, ADANIEN, ESCORTS**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
VEDL	100.15	2.93%	73240600.00	24.23%
ACC	1528.50	0.71%	2056500.00	11.74%
AMBUJACEM	242.75	1.40%	17394000.00	9.75%
RAMCOCEM	770.95	1.65%	1444150.00	6.92%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
ESCORTS	1243.75	-1.21%	3555200.00	16.26%
MGL	791.30	-2.72%	1924200.00	10.85%
LICHSGFIN	288.35	-4.57%	10454000.00	10.48%
RECLTD	92.60	-3.79%	23982000.00	9.90%

**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	977500	348.6	300	852500
ASIANPAINT	2100	210300	2067.1	2000	117000
AXISBANK	500	1482000	460.05	400	1072800
BAJAJ-AUTO	3300	204250	3039.6	2800	51000
BAJAJFINSV	6000	109500	5870	5000	38625
BAJFINANCE	3500	513500	3274	2800	284750
BHARTIARTL	500	7067118	416	400	2787606
BPCL	400	3394800	338.1	350	1443600
BRITANNIA	4000	98600	3755	3500	38600
CIPLA	820	1092000	784.5	800	370500
COALINDIA	120	6031000	114.15	100	3170900
DIVISLAB	3300	205200	3135.45	3000	116000
DRREDDY	5500	248500	5165	5000	150250
EICHERMOT	2400	131950	2215.65	2000	64750
GAIL	90	2824300	83.15	80	1232200
GRASIM	800	355300	746.5	740	151050
HCLTECH	900	1750000	900.9	800	659400
HDFC	2000	573600	1939	1900	444300
HDFCBANK	1200	1293050	1195.25	1100	864600
HDFCLIFE	600	1123100	567	550	419100
HEROMOTOCO	3300	133200	3287	3200	81900
HINDALCO	180	3139000	173.5	170	1122300
HINDUNILVR	2200	397500	2135	2000	303000
ICICIBANK	400	3031875	395.45	350	1794375
INDUSINDBK	640	1207200	606.95	500	1058400

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1200	3927600	1160	1000	1628400
IOC	80	4109700	76.1	70	2337000
ITC	200	14390400	169.8	170	6624000
JSWSTEEL	300	1717200	289.25	250	901800
KOTAKBANK	1400	678000	1341.1	1300	316400
LT	920	1114850	896.3	900	834900
M&M	640	620200	626	600	345800
MARUTI	7500	137300	7028	6500	71400
NESTLEIND	17000	17300	15690	15000	11950
NTPC	90	7626600	82.85	75	2451000
ONGC	80	9517200	69.25	70	3726800
POWERGRID	170	1592000	160.85	160	812000
RELIANCE	2300	3454705	2279	2200	2045755
SBILIFE	840	153750	786.9	800	84000
SBIN	200	11694000	195.5	180	5772000
SHREECEM	22000	1800	20974.85	19000	750
SUNPHARMA	520	2875600	503.5	520	1044400
TATAMOTORS	150	9040200	133.95	130	3465600
TATASTEEL	400	4151400	367.45	370	1062500
TCS	3000	1335900	2830.5	2500	635700
TECHM	900	636000	863.95	800	255600
TITAN	1300	888750	1224.35	1100	328500
ULTRACEMCO	4400	65200	4380.7	4200	32800
UPL	520	755300	504.45	500	335400
WIPRO	400	12387200	375.2	360	2275200

**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	136	1087	-7367	5002	-420	6955	6176	-2488
DII	-216	641	-188	-169	0	0	0	0
PRO	-2492	-692	4740	-765	7263	29087	3150	12001
CLIENT	6597	2989	8413	1530	100742	71543	52180	51993
TOTAL	4025	4025	5598	5598	107585	107585	61506	61506

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