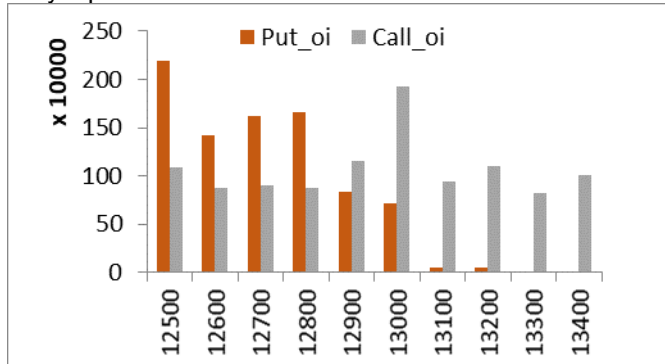


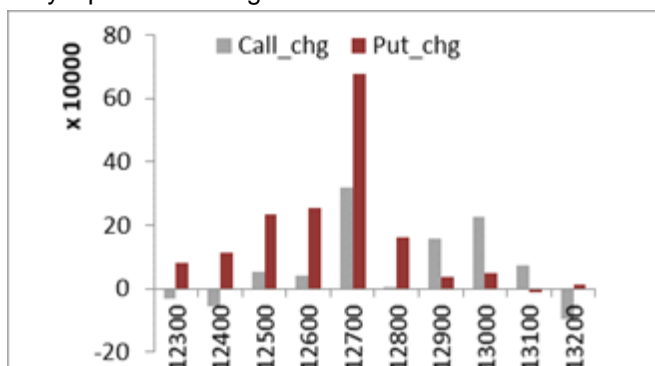
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	12957	India VIX Index	19.12	BankNifty Active Futures	29756.00
Nifty Active Futures OI	11555025	Nifty ATM Call IV	<b>15.49</b>	BankNifty Active Futures OI	18,24,150
Change in OI	-81600	Nifty ATM Put IV	<b>17.07</b>	Change in OI	1243840
Premium / Discount	19.00	PCR Index Options	1.67	Premium / Discount	6.00
Inference	Short Covering	PCR F&O Total	1.01	Inference	Long Build Up

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 12957 on a positive note with 0.70% decrease in open interest indicating Short Covering.  
 Nifty Futures closed at a premium of 19 points compared to previous day premium of 8 points  
 BankNifty closed at 29756 on a positive note with 0.68% increase in open interest indicating Long Build Up.  
 BankNifty Futures closed at a premium of 6 points compared to the previous day discount of 29 points.

FII's were **Buyers** in **Index Futures** to the tune of **447** crores and were **Buyers** in **Index Options** to the tune of **2135** crores, **Sellers** in the Stock Futures to the tune of **295** crores. **Net Buyers** in derivative segment to the tune of **2265** crores.

India VIX index is at 19.12 v/s 19.80. Nifty ATM call option IV is currently 15.49 whereas Nifty ATM put option IV is quoting at 17.07.

**Nifty Options - Change in OI**


Index options PCR is at 1.67 v/s 1.59 & F&O Total PCR is at 1.01

Among stock futures Long Build up are **MFSL, BATAINDIA, BANKBARODA & FEDERALBK** may remain strong in coming session

Stock which witnessed Short Build up are **BOSCH, TORNTPOWER, WIPRO & BPCL** may remain weak in coming session.

Nifty Put options OI distribution shows that 12000 has highest OI concentration followed by 12500 & 12800 which may act as support for current expiry.

Nifty Call strike 13000 followed by 13500 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BANPERIOD: BANKBARODA, BHEL, CANBK IBULHSGFIN, IDEA, JINDALSTEL, PNB, RBLBNK, SAIL SUNTV & TATASTEEL.**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
MFSL	621.80	1.11%	4754100.00	61.96%
BATAINDIA	1437.20	4.01%	1471250.00	23.67%
BANKBARODA	49.70	4.08%	69651100.00	19.21%
FEDERALBNK	62.20	6.69%	129618500.00	14.26%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
BOSCHLTD	11503.95	-1.34%	238600.00	15.24%
TORNTPOWER	306.05	-0.76%	2973000.00	9.38%
WIPRO	346.65	-1.01%	29859200.00	8.02%
BPCL	384.60	-2.78%	23263200.00	8.01%

**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	3340000	391.9	370	612500
ASIANPAINT	2300	246000	2194	2000	123000
AXISBANK	650	1827600	634.15	500	1851600
BAJAJ-AUTO	3100	95500	3033	2800	36250
BAJAJFINSV	8000	62000	7841	7000	53625
BAJFINANCE	4700	397250	4659.5	4000	534750
BHARTIARTL	500	5880627	477.8	400	1836192
BPCL	400	3762000	383.1	380	1229400
BRITANNIA	3600	182800	3494.55	3400	64400
CIPLA	800	3129100	744.8	700	707200
COALINDIA	130	3300400	128.4	120	2286600
DIVISLAB	3500	180800	3446	3200	45400
DRREDDY	5000	287750	4704	4500	107500
EICHERMOT	2700	198100	2615	2400	233450
GAIL	95	3294000	93.8	90	1037000
GRASIM	850	313500	848.95	800	114000
HCLTECH	900	1003800	814	800	432600
HDFC	2200	338400	2360	2300	362700
HDFCBANK	1420	947650	1409	1200	961400
HDFCLIFE	700	801900	665.2	650	245300
HEROMOTOCO	3300	432300	2989	2900	105900
HINDALCO	220	3139000	218.3	200	1767300
HINDUNILVR	2200	618600	2134.9	2160	191100
ICICIBANK	500	4507250	497.35	400	3830750
INDUSINDBK	840	817600	830.5	600	1097600

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1200	1903200	1111.25	1100	585000
IOC	90	4662600	85.4	80	1162800
ITC	200	11036800	184.6	170	2873600
JSWSTEEL	350	1071900	341	300	575100
KOTAKBANK	1800	417200	1828	1600	659200
LT	1200	624250	1143.85	1000	333300
M&M	700	718200	703.25	650	708400
MARUTI	7100	298700	7057.5	7000	103800
NESTLEIND	18000	19100	16800	16000	13850
NTPC	100	8094000	88.35	85	2490900
ONGC	75	8608600	72.05	65	2294600
POWERGRID	190	3976000	184.95	180	688000
RELIANCE	2100	6990210	1991.2	2000	2162915
SBILIFE	860	327750	859.5	800	82500
SBIN	250	7404000	252.6	200	12450000
SHREECEM	23000	1800	24093.7	23000	1350
SUNPHARMA	520	2139200	512.95	500	989800
TATAMOTORS	175	4685400	173	160	3146400
TATASTEEL	530	1584400	517	500	1302200
TCS	2700	1076700	2626	2600	357600
TECHM	900	786000	834.8	800	346800
TITAN	1300	500250	1281	1200	208500
ULTRACEMCO	5000	76000	4927	4800	32200
UPL	450	1796600	425.75	400	598000
WIPRO	350	4438400	345.5	340	1820800

**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	3316	-2029	1694	5782	29078	23066	27448	14949
DII	-127	500	207	1759	0	0	0	0
PRO	-819	1874	3716	4548	15966	12401	40784	64325
CLIENT	1440	3465	8889	2417	-9682	-105	88071	77029
TOTAL	3810	3810	14506	14506	35362	35362	156303	156303

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