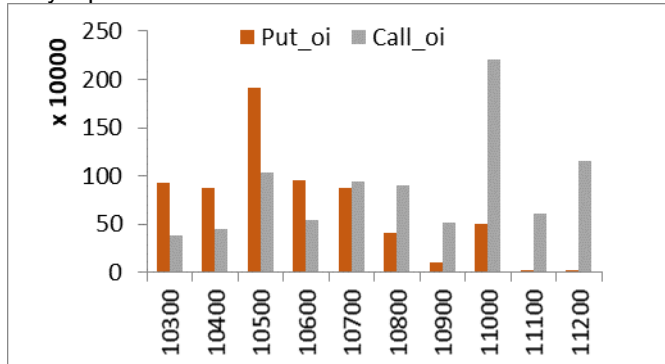


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	10696	India VIX Index	26.10	BankNifty Active Futures	22611.00
Nifty Active Futures OI	11196000	Nifty ATM Call IV	18.85	BankNifty Active Futures OI	14,65,750
Change in OI	-487950	Nifty ATM Put IV	27.43	Change in OI	1243840
Premium / Discount	-9.75	PCR Index Options	1.37	Premium / Discount	26.00
Inference	Long Unwinding	PCR F&O Total	0.97	Inference	Long Build Up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 10696.3 on a negative note with -4.18% decrease in open interest indicating Long Unwinding.

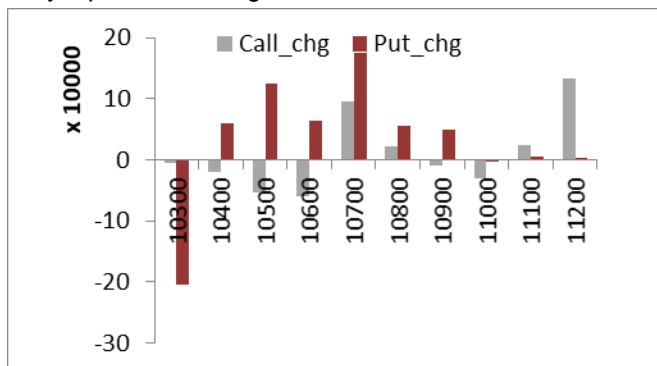
Nifty Futures closed at a discount of -9 points compared to previous day discount of -33 points

BankNifty closed at 22611 on a positive note with 6.85% increase in open interest indicating Long Build Up.

BankNifty Futures closed at a premium of 26 points compared to the previous day discount of 25 points.

FII's were **Buyers** in **Index Futures** to the tune of **1002** crores and were **Buyers** in **Index Options** to the tune of **922** crores, **Stock Futures** were **Sellers** to the tune of **1176** crores. FII's were **Net Buyers** in derivative segment to the tune of **729** crores.

India VIX index is at 26.10. Nifty ATM call option IV is currently 18.85 whereas Nifty ATM put option IV is quoting at 27.43.

Nifty Options - Change in OI


Index options PCR is at 1.37 and F&O Total PCR is at 0.97

Among stock futures CANBK, TATACHEM, SAIL & NATIONALUM have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are BALKRISIND, UPL, RECLTD & TVSMOTOR and may remain weak in coming session.

Nifty Put options OI distribution shows that 10000 has highest OI concentration followed by 10500 & 10200 which may act as support for current expiry.

Nifty Call strike 11500 followed by 11000 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: IDEA,SAIL,GLENMARK, BHEL & IBULHSGFIN
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
CANBK	109.45	4.54%	13940000.00	36.27%
TATACHEM	313.55	0.05%	3576000.00	29.57%
SAIL	35.50	8.07%	58064000.00	27.28%
NATIONALUM	35.90	6.69%	40732000.00	9.31%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
BALKRISIND	1261.95	-3.88%	1256000.00	8.05%
UPL	443.85	-0.92%	9677200.00	8.01%
RECLTD	108.00	-0.87%	18012000.00	7.02%
TVSMOTOR	383.60	-2.89%	4743200.00	6.34%

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	1007500	340.6	340	320000
ASIANPAINT	1800	189300	1686.25	1500	117900
AXISBANK	460	1867200	444.15	400	1614000
BAJAJ-AUTO	3300	376500	2852.45	2800	59750
BAJAJFINSV	7000	34750	6405.4	6000	27125
BAJFINANCE	3900	427250	3208.05	2500	396000
BHARTIARTL	600	6458139	561.3	550	1950954
BPCL	400	691200	378.15	380	311400
BRITANNIA	4000	49200	3685	3000	39200
CIPLA	700	1121900	634.4	600	417300
COALINDIA	150	3185700	132.85	120	1687200
DRREDDY	4000	114750	3886.7	3800	52500
EICHERMOT	20000	7735	19391.7	18000	9030
GAIL	110	4764100	102.7	100	1372500
GRASIM	650	219450	608.5	600	141550
HCLTECH	600	526400	574.9	530	123200
HDFC	1900	444000	1886.05	1700	363300
HDFCBANK	1100	1178650	1110.35	1000	872300
HEROMOTOCO	2800	168300	2719.2	2600	116700
HINDALCO	160	1496400	155	140	1363100
HINDUNILVR	2200	729900	2186.05	2000	480000
ICICIBANK	380	4460500	368.95	300	2198625
INDUSINDBK	600	1316800	552.6	500	1257600
INFRADEL	230	327600	219.35	200	268800
INFY	760	1676400	774.7	650	1164000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
IOC	100	4480200	86.95	85	2268600
ITC	199.85	5408000	196.3	189.85	2598400
JSWSTEEL	200	1711800	195.35	200	1020600
KOTAKBANK	1400	662000	1352.75	1300	385200
LT	1000	985050	941.25	850	276650
M&M	600	616000	551.25	500	786800
MARUTI	6800	162800	6044.4	5000	84400
NESTLEIND	17000	18300	16802.05	15000	7950
NTPC	100	6378300	91	90	1727100
ONGC	100	5043500	81.3	70	2718100
POWERGRID	200	1392000	169.75	160	628000
RELIANCE	2000	3585500	1798	1600	1617515
SBIN	200	16536000	191.9	170	5847000
SHREECEM	24000	1550	22439.8	22000	800
SUNPHARMA	500	2126600	482.5	400	662200
TATAMOTORS	120	5876700	105.35	90	4001400
TATASTEEL	350	2079100	334.2	300	992800
TCS	2300	777600	2218.9	2000	465300
TECHM	600	393600	583.45	500	168000
TITAN	1100	347250	991.15	900	268500
ULTRACEMCO	4500	46200	3786.65	3800	22400
UPL	460	573300	444	400	175500
VEDL	110	7136200	110.4	100	5530400
WIPRO	230	972800	223.1	220	608000
ZEEL	200	2589000	172.15	150	1158000

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	11518	-2807	-3447	10416	4497	-3030	21956	14240
DII	-2899	-1391	1259	713	-20	0	0	0
PRO	-2771	-1725	1825	1930	7595	72636	-14433	-26907
CLIENT	-8024	3747	-2543	-15965	148886	91352	-33749	-13559
TOTAL	-2176	-2176	-2906	-2906	160958	160958	-26226	-26226

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