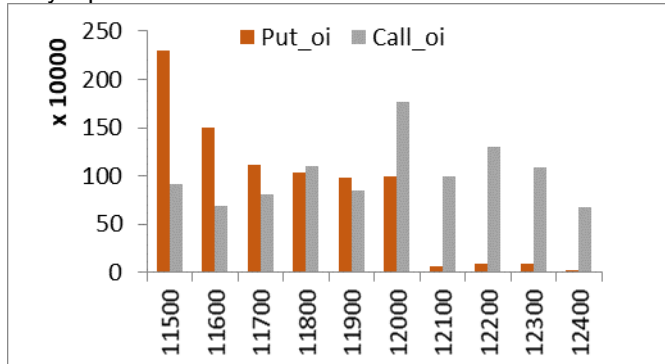


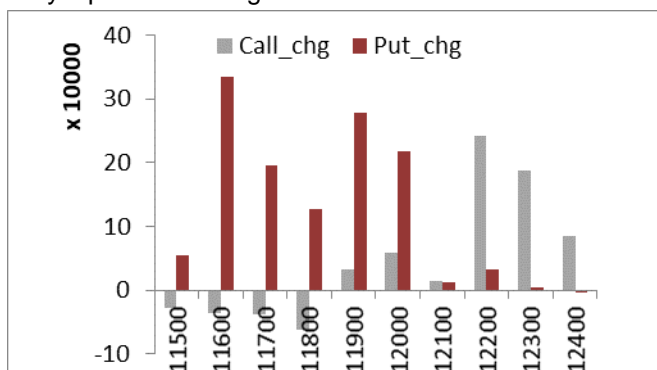
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	11938	India VIX Index	21.13	BankNifty Active Futures	23767.00
Nifty Active Futures OI	11343825	Nifty ATM Call IV	16.52	BankNifty Active Futures OI	16,25,850
Change in OI	-92625	Nifty ATM Put IV	21.14	Change in OI	1243840
Premium / Discount	7.00	PCR Index Options	1.40	Premium / Discount	54.00
Inference	Short Covering	PCR F&O Total	0.93	Inference	Short Build up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 11938.35 on a positive note with -0.81% decrease in open interest indicating Short Covering
 Nifty Futures closed at a premium of 7 points compared to previous day premium of 16 points
 BankNifty closed at 23767 on a negative note with 1.16% increase in open interest indicating Short Build Up.
 BankNifty Futures closed at a premium of 54 points compared to the previous day premium of 56 points.

FII's were **Sellers** in **Index Futures** to the tune of **701** crores and were **Sellers** in **Index Options** to the tune of **1218** crores, **Sellers** in the Stock Futures to the tune of **948 crores**. **Net Sellers** in derivative segment to the tune of **3034** crores.

India VIX index is at 21.13 v/s 20.38. Nifty ATM call option IV is currently 16.52 whereas Nifty ATM put option IV is quoting at 21.14.

Nifty Options - Change in OI


Index options PCR is at 1.40 and F&O Total PCR is at 0.93

Among stock futures Long Build up are COFORGE, WIRPO, SRF & NAUKRI may remain strong in coming session

Stock which witnessed Short Build up are CANBK, MGL, SUNTV & SAIL 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: BHEL, CANBK, SAIL, JINDALSTEL, IDEA, ADANIENT
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
WIPRO	379.15	1.30%	33484800.00	12.73%
COFORGE	2671.75	7.99%	588375.00	12.39%
SRF	4392.95	2.42%	759000.00	7.24%
NAUKRI	3495.00	0.72%	672000.00	6.75%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
CANBK	87.65	-5.19%	21340000.00	36.84%
MGL	813.45	-1.74%	1735800.00	8.96%
SUNTV	450.90	-2.25%	4213500.00	6.93%
SAIL	33.75	-1.03%	60135000.00	6.39%

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	987500	358.95	300	842500
ASIANPAINT	2100	180000	2086	2000	117600
AXISBANK	500	1687200	466.85	400	1080000
BAJAJ-AUTO	3300	204250	3018.5	2800	49750
BAJAJFINSV	6000	109750	5904	5000	38500
BAJFINANCE	3600	463000	3327.05	2800	292750
BHARTIARTL	500	7248516	413.25	400	2622867
BPCL	400	3389400	340.8	350	1472400
BRITANNIA	4000	95600	3734.9	3500	38200
CIPLA	800	800800	817.65	700	358800
COALINDIA	120	6767300	113.25	100	3152400
DIVISLAB	3300	157600	3214	3000	109600
DRREDDY	6000	234750	5233	5000	129500
EICHERMOT	2400	121450	2184.25	2000	63700
GAIL	90	2909700	83.45	80	1317600
GRASIM	800	350550	739.4	740	166250
HCLTECH	900	1360800	866.2	800	551600
HDFC	2100	540600	1963.95	1900	560700
HDFCBANK	1200	1302400	1214.5	1100	930600
HDFCLIFE	600	1162700	562.8	550	418000
HEROMOTOCO	3300	128100	3281.7	3200	79200
HINDALCO	180	3117500	172	170	1118000
HINDUNILVR	2200	421800	2140.3	2000	295200
ICICIBANK	400	2587750	404.15	350	1949750
INDUSINDBK	640	1213600	613	500	1123200

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1200	3159600	1139.2	1000	1239600
IOC	80	3955800	75.6	70	2416800
ITC	200	14108800	172.45	170	6524800
JSWSTEEL	300	1719900	284	250	901800
KOTAKBANK	1400	730000	1312.85	1300	280800
LT	940	1052700	905.05	900	796950
M&M	700	624400	634	600	341600
MARUTI	7500	105000	7135	6800	110700
NESTLEIND	17000	15950	15899.95	15000	10800
NTPC	90	7404300	82.6	75	2405400
ONGC	80	9263100	69.2	70	3973200
POWERGRID	170	1636000	159.55	160	876000
RELIANCE	2300	3628425	2236	2200	2000305
SBILIFE	900	150000	794.15	800	98250
SBIN	210	9297000	199	180	6081000
SHREECEM	22000	1800	20950	19000	750
SUNPHARMA	520	2644600	513.7	520	998200
TATAMOTORS	150	8652600	135.9	130	3499800
TATASTEEL	400	3828400	370.5	370	965600
TCS	3000	1329000	2826.15	2500	635100
TECHM	900	596400	858.95	800	248400
TITAN	1300	368250	1257.55	1100	320250
ULTRACEMCO	4400	51200	4308	4100	23000
UPL	520	747500	507	500	370500
WIPRO	400	9424000	379.5	350	2089600

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	-5895	3627	-5900	7482	15593	33766	17710	16548
DII	106	1504	1054	-1641	0	0	2000	0
PRO	5974	-7018	2172	-3412	50752	117340	33422	5707
CLIENT	-167	1905	5204	101	253937	169176	21451	52328
TOTAL	18	18	2530	2530	320282	320282	74583	74583

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