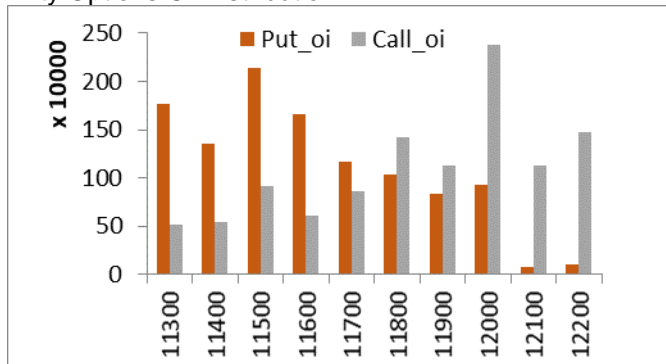


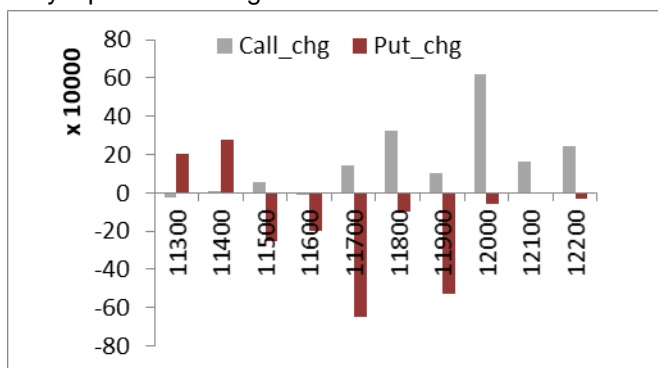
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	11686	India VIX Index	22.06	BankNifty Active Futures	23110.00
Nifty Active Futures OI	11395200	Nifty ATM Call IV	16.8	BankNifty Active Futures OI	16,03,675
Change in OI	74325	Nifty ATM Put IV	22.01	Change in OI	1243840
Premium / Discount	5.00	PCR Index Options	0.99	Premium / Discount	38.00
Inference	Short Build up	PCR F&O Total	0.90	Inference	Long Unwinding

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 11685.55 on a negative note with 0.66% increase in open interest indicating Short Build Up
 Nifty Futures closed at a premium of 5 points compared to previous day premium of 12 points
 BankNifty closed at 23110 on a negative note with 5.75% decrease in open interest indicating Long Unwinding.
 BankNifty Futures closed at a premium of 38 points compared to the previous day premium of 76 points.

FII's were **Sellers** in **Index Futures** to the tune of **107** crores and were **Buyers** in **Index Options** to the tune of **1325** crores, **Buyers** in the Stock Futures to the tune of **222** crores. **Net Buyers** in derivative segment to the tune of **1299** crores.

India VIX index is at 22.06 v/s 20.21. Nifty ATM call option IV is currently 16.80 whereas Nifty ATM put option IV is quoting at 22.01.

Nifty Options - Change in OI


Index options PCR is at 0.99 and F&O Total PCR is at 0.90

Among stock futures Long Build up are **NONE** may remain strong in coming session

Stock which witnessed Short Build up are GODREJPROP, ASHOKLEY, BAJFINANCE & MANAPPURAM 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: ADANIEN, BHEL, CANBK, ESCORTS, IBULSHGFIN, IDEA, JINDALSTEL, MINDTREE, PNB, PVR & SAIL.

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
0	0.00	0.00%	0.00	0.00%
0	0.00	0.00%	0.00	0.00%
0	0.00	0.00%	0.00	0.00%
0	0.00	0.00%	0.00	0.00%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
GODREJPROP	848.60	-3.27%	907400.00	11.41%
ASHOKLEY	72.55	-1.29%	45432000.00	9.43%
BAJFINANCE	3211.30	-5.15%	5212750.00	9.31%
MANAPPURAM	159.65	-4.49%	17064000.00	5.49%

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	980000	342.55	300	862500
ASIANPAINT	2100	195000	2079.9	2000	135900
AXISBANK	480	1533600	460.2	400	1000800
BAJAJ-AUTO	3300	205750	3024	2900	52500
BAJAJFINSV	6000	92375	5895	5000	38625
BAJFINANCE	3400	535000	3204	2800	297250
BHARTIARTL	500	6465543	398.9	400	2826477
BPCL	400	3234600	326	400	1258200
BRITANNIA	4000	95400	3734.75	3600	43200
CIPLA	800	1392300	769.8	700	392600
COALINDIA	120	6689600	110.6	100	3722200
DIVISLAB	3300	209600	3112.2	3000	114800
DRREDDY	5500	270250	5070	5000	169500
EICHERMOT	2300	179550	2235.55	2000	63700
GAIL	90	2964600	82.4	80	1043100
GRASIM	800	346750	750.25	740	137750
HCLTECH	900	2370200	863.45	800	876400
HDFC	2000	577200	1947.05	1900	413400
HDFCBANK	1200	1356300	1168.6	1100	684750
HDFCLIFE	600	1139600	562.2	550	436700
HEROMOTOCO	3400	129600	3299	3200	84000
HINDALCO	180	2846600	172.8	170	1234100
HINDUNILVR	2200	485700	2145	2000	263400
ICICIBANK	410	3298625	390.25	350	1647250
INDUSINDBK	640	1361600	598.15	500	1120800

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1200	7914000	1113.25	1000	1628400
IOC	80	4474500	74.25	70	2131800
ITC	180	14569600	164.75	170	6419200
JSWSTEEL	300	1555200	291.15	250	912600
KOTAKBANK	1400	769600	1307	1300	274800
LT	920	1216600	890.05	900	795850
M&M	700	718200	615.2	600	373800
MARUTI	7200	168000	6874.8	6500	83500
NESTLEIND	17000	18600	15572.05	15000	12350
NTPC	90	7472700	78.5	75	2736000
ONGC	80	9524900	66	60	3434200
POWERGRID	170	1848000	154.9	150	824000
RELIANCE	2300	4030405	2203.25	2200	1968490
SBILIFE	900	160500	806.75	780	92250
SBIN	200	14406000	192.8	180	5151000
SHREECEM	22000	2650	20549.65	19000	750
SUNPHARMA	520	2884000	490	500	929600
TATAMOTORS	150	11337300	126.55	130	3340200
TATASTEEL	400	3360900	372.6	370	1184900
TCS	3000	1375800	2734	2020	600000
TECHM	900	756000	811.25	800	302400
TITAN	1300	795750	1213	1100	325500
ULTRACEMCO	5000	84800	4374.2	4200	38200
UPL	520	677300	505	500	260000
WIPRO	400	19020800	341.5	300	2953600

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	-218	1711	13	-1397	-41589	-39076	-40826	-33240
DII	-46	-404	24	-1518	0	0	-4321	0
PRO	8788	-2266	-2716	-6818	-90349	-134298	-79881	-150351
CLIENT	-10466	-983	-13792	-6738	-314751	-273315	-436774	-378211
TOTAL	-1942	-1942	-16471	-16471	-446689	-446689	-561802	-561802

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