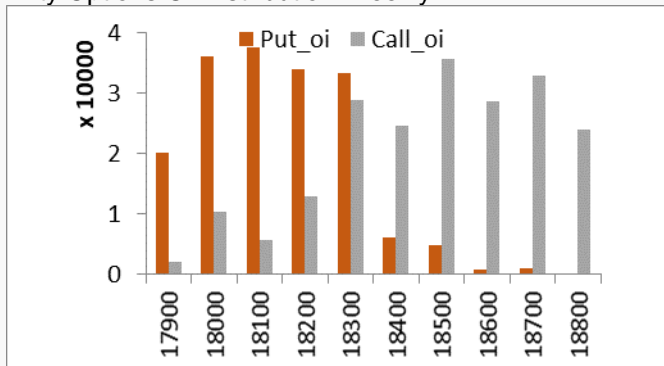


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	18355	India VIX Index	15.77	BankNifty Active Futures	39402.00
Nifty Active Futures OI	12176000	Nifty ATM Call IV	10.91	BankNifty Active Futures OI	16,46,675
Change in OI	-318300	Nifty ATM Put IV	12.5	Change in OI	1243840
Premium / Discount	5.00	PCR Index Options	1.44	Premium / Discount	-21.00
Inference	Short Covering	PCR F&O Total	0.98	Inference	Short Covering

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures closed at 18355 on a positive note with 2.55% decrease in the open interest indicating Short Covering.

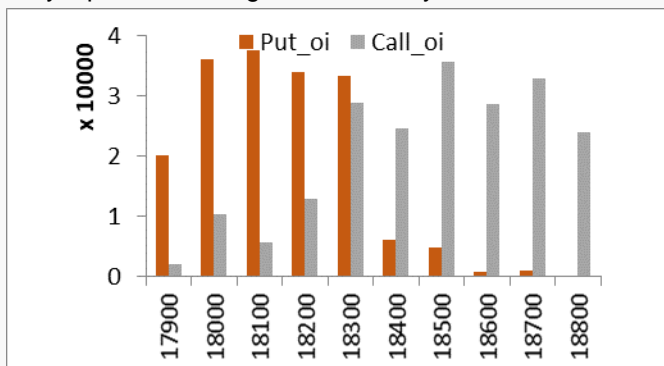
Nifty Futures closed at a premium of 5 points compared to the previous day premium of 1 points.

BankNifty closed at 39402 on positive note with 0.98% decrease in open interest indicating Short Covering.

BankNifty Futures closed at a discount of 21 points compared to the previous day premium of 16 points.

FII's were **Buyers** in **Index Futures** to the tune of **1327** crores and were **Buyers** in **Index Options** to the tune of **1898** crores, **Sellers** in the Stock Futures to the tune of **54** crores. **Net Buyers** in the derivative segment to the tune of **2927** crores.

India VIX index is at 15.77 v/s 16.10. Nifty ATM call option IV is currently 10.91 whereas Nifty ATM put option IV is quoting at 12.50.

Nifty Options - Change in OI-Weekly


Index options PCR is at 1.44 v/s 1.49 & F&O Total PCR is at 0.98.

Among stock futures Long Build up are **JKCEMENT, IRCTC, RECLTD & PFC** may remain strong in coming session.

Stocks which witnessed Short Build up are **DALBHARAT, HCLTECH, CONCOR & RBLBANK** may remain weak in coming session.

Nifty Put options OI distribution shows that 17500 has highest OI concentration followed by 18000 & 17800 which may act as support for current expiry.

Nifty Call strike 18500 followed by 19000 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: BANKBARODA, IBULHSGFIN, BHEL, IDEA, IRCTC & SUNTV.
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
JKCEMENT	3472.15	3.14%	104300.00	39.25%
IRCTC	5483.85	10.74%	3402750.00	38.84%
RECLTD	165.45	2.96%	36078000.00	27.02%
PFC	149.65	4.36%	38898800.00	20.89%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
DALBHARAT	2071.25	-0.28%	543250.00	16.95%
HCLTECH	1249.50	-0.81%	23800000.00	13.73%
CONCOR	680.35	-1.34%	9637458.00	12.50%
RBLBANK	191.95	-1.16%	29417600.00	10.96%

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	800	1737500	812.95	700	1586250
ASIANPAINT	3500	439800	3297.8	3200	247800
AXISBANK	800	4261200	801	800	1183200
BAJAJ-AUTO	4000	576000	3962	3700	176750
BAJAJFINSV	19000	65925	18510	16000	67725
BAJFINANCE	8000	472375	7860.8	7200	218500
BHARTIARTL	700	7921200	688.6	680	1572924
BPCL	460	2772000	459.2	430	1013400
BRITANNIA	4000	327600	3897	3800	72200
CIPLA	1000	1691300	912.35	900	1138150
COALINDIA	200	17451000	184.5	170	5481000
DIVISLAB	5400	155000	5385	4800	65200
DRREDDY	5000	448000	4950	5000	264250
EICHERMOT	3000	404600	2851.05	2600	111650
TATACONSUM	900	1282500	847	850	749250
GRASIM	1800	222300	1754	1500	133950
HCLTECH	1300	3542000	1246	1200	1717100
HDFC	2800	1144800	2811	2600	446700
HDFCBANK	1700	4034250	1687	1600	1536700
HDFCLIFE	800	1677500	694.4	700	1334300
HEROMOTOCO	3000	647100	2930.2	2800	308100
HINDALCO	500	5938300	517.05	500	1956500
HINDUNILVR	2800	677700	2650	2600	544500
ICICIBANK	730	4141500	726.4	700	2839375
INDUSINDBK	1200	3141900	1208.05	1100	1764900

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1800	7100400	1714	1600	2307600
IOC	140	6649500	134.25	120	2912000
ITC	260	20940800	256.3	240	7344000
JSWSTEEL	700	2550150	694	600	684450
KOTAKBANK	2100	1034800	2016.95	1900	434000
LT	1800	1263275	1787	1660	399050
M&M	900	5080600	932	900	1198400
MARUTI	8000	530200	7498.15	7000	136600
NESTLEIND	20000	15750	19356.95	19000	13750
NTPC	150	64837500	149.3	145	5312400
ONGC	170	21529200	158.75	150	6768300
POWERGRID	210	3770431	204.95	180	2549174
RELIANCE	2700	2091750	2701	2500	1151000
SBILIFE	1250	685500	1183.05	1200	241500
SBIN	500	12097500	489	450	3495000
SHREECEM	30000	11475	28005	27000	3975
SUNPHARMA	850	3515400	840.1	800	694400
TATAMOTORS	550	8037000	496.6	400	7777650
TATASTEEL	1400	3107600	1372.5	1300	1792650
TCS	4000	5187600	3614.8	3500	1731300
TECHM	1500	826800	1430.7	1300	403800
TITAN	2600	467625	2567	2300	678375
ULTRACEMCO	8000	181000	7428	7000	105500
UPL	750	2953600	749.1	700	1371500
WIPRO	750	4044800	709	680	2043200

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	11529	-2745	3681	10942	-98542	-95371	-75358	-75222
DII	-1260	360	1499	-5360	0	0	1150	0
PRO	-3635	-4271	-6324	6200	-275477	-289967	-316461	-384986
CLIENT	-9280	4010	2874	-10052	-804267	-792947	-1045367	-975827
TOTAL	-2646	-2646	1730	1730	-1178286	-1178285	-1436036	-1436035

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