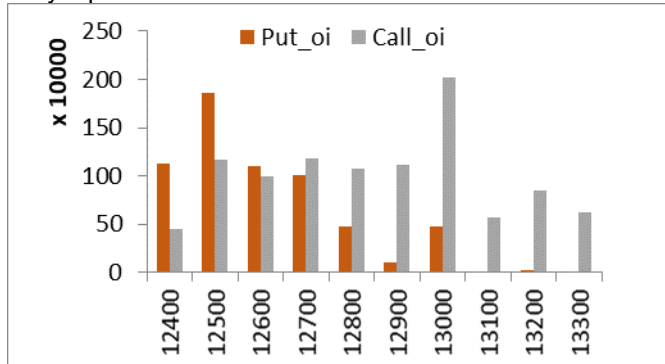


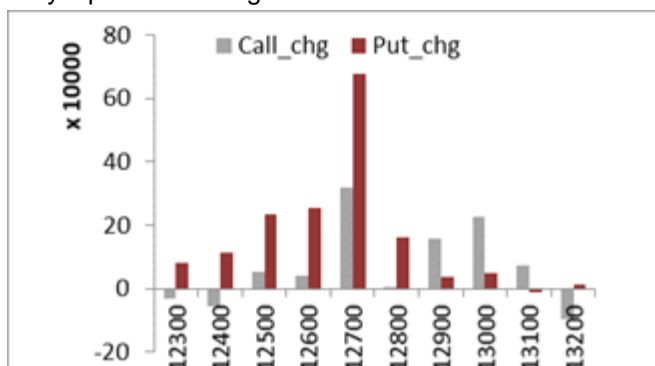
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	12882	India VIX Index	19.80	BankNifty Active Futures	29152.00
Nifty Active Futures OI	11636625	Nifty ATM Call IV	14.75	BankNifty Active Futures OI	18,11,775
Change in OI	-248925	Nifty ATM Put IV	-	Change in OI	1243840
Premium / Discount	8.00	PCR Index Options	1.59	Premium / Discount	-29.00
Inference	Short Covering	PCR F&O Total	1.06	Inference	Short Covering

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 12882 on a positive note with 2.09% decrease in open interest indicating Short Covering.
 Nifty Futures closed at a premium of 8 points compared to previous day premium of 9 points
 BankNifty closed at 29152 on a positive note with 0.03% decrease in open interest indicating Short Covering.
 BankNifty Futures closed at a discount of 29 points compared to the previous day premium of 2 points.

FII's were **Buyers** in **Index Futures** to the tune of **1015** crores and were **Buyers** in **Index Options** to the tune of **2035** crores, **Buyers** in the Stock Futures to the tune of **204** crores. **Net Buyers** in derivative segment to the tune of **3268** crores.

India VIX index is at 19.80 v/s 19.13. Nifty ATM call option IV is currently 14.75 whereas Nifty ATM put option IV is quoting at -.

Nifty Options - Change in OI


Index options PCR is at 1.59 and F&O Total PCR is at 1.06

Among stock futures Long Build up are **TORNTPOWER, CUMMINSIND, NMDC & TATASTEEL** may remain strong in coming session

Stock which witnessed Short Build up are **HEROMOTOCOP, MFSL, MUTHOOTFIN & IOC** may remain weak in coming session.

Nifty Put options OI distribution shows that 12000 has highest OI concentration followed by 12500 & 12700 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: BHEL, CANBK, IBULHSGFIN, JINDALSTEL, LICHSFIN, SAIL, SUNTV & TATAMOTORS.
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
TORNTPOWER	308.40	1.03%	2718000.00	11.58%
CUMMINSIND	493.85	3.04%	2068800.00	11.51%
NMDC	96.05	2.40%	30357700.00	9.26%
TATASTEEL	524.55	6.44%	39671200.00	9.05%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
HEROMOTOCO	3016.45	-2.74%	3456900.00	13.28%
MFSL	614.95	-0.16%	2935400.00	10.52%
MUTHOOTFIN	1169.05	-1.60%	4818750.00	8.95%
IOC	85.15	-2.18%	47685700.00	8.36%

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	1812500	378.4	370	620000
ASIANPAINT	2200	285900	2189	2000	123900
AXISBANK	650	1765200	629	500	1998000
BAJAJ-AUTO	3100	95250	3041.2	2900	41500
BAJAJFINSV	7500	79625	7379	7000	60500
BAJFINANCE	4500	347500	4501.7	4000	549500
BHARTIARTL	500	5730696	484.5	400	1934295
BPCL	400	3038400	395.3	400	1315800
BRITANNIA	3600	168400	3509.7	3400	68000
CIPLA	800	3339700	742.95	700	707200
COALINDIA	130	3500200	128.7	125	1927700
DIVISLAB	3500	174200	3433	3200	52400
DRREDDY	5000	260625	4785	4500	113000
EICHERMOT	2600	214550	2555	2400	225400
GAIL	95	3056100	93.5	90	1018700
GRASIM	850	374300	841.55	800	106400
HCLTECH	900	1101100	816.2	800	379400
HDFC	2200	344700	2344.85	2100	334800
HDFCBANK	1400	755700	1408.8	1200	1003750
HDFCLIFE	700	688600	672.5	650	259600
HEROMOTOCO	3300	426600	3034	2900	105300
HINDALCO	220	3981800	212.85	200	1892000
HINDUNILVR	2200	580800	2175.5	2160	198600
ICICIBANK	500	3485625	487.75	400	4177250
INDUSINDBK	800	1287200	784.6	600	1154400

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1200	1906200	1125.25	1100	639000
IOC	90	4742400	84.95	80	1214100
ITC	200	10272000	187.7	160	2889600
JSWSTEEL	350	1150200	339.95	300	631800
KOTAKBANK	1800	537600	1797	1600	684000
LT	1100	964150	1083.85	900	377850
M&M	650	828800	637	600	424200
MARUTI	7000	400500	6987	6800	103400
NESTLEIND	18000	20700	16975	16000	12550
NTPC	100	8726700	88.6	85	2536500
ONGC	75	8300600	71.25	65	2263800
POWERGRID	200	860000	187	180	596000
RELIANCE	2100	7399260	1994.8	2000	2344715
SBILIFE	860	270000	865.25	800	114000
SBIN	250	8622000	241.35	200	13548000
SHREECEM	23000	1800	23900	23000	1200
SUNPHARMA	520	1953000	517.5	500	980000
TATAMOTORS	150	4964700	158	135	2302800
TATASTEEL	530	2101200	521.6	500	1994100
TCS	2700	942900	2661.25	2600	342900
TECHM	900	789600	843.7	800	346800
TITAN	1300	400500	1299	1200	224250
ULTRACEMCO	5000	74400	4905.15	4400	36800
UPL	450	1935700	429.5	400	630500
WIPRO	400	4150400	349.75	340	1523200

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	5137	-5159	7190	5250	16010	-5167	14680	10084
DII	-150	148	1240	-2370	0	0	-4160	0
PRO	-2198	903	4420	8840	39384	31105	26236	64838
CLIENT	-1215	5682	5177	6307	35531	64987	177348	139182
TOTAL	1574	1574	18027	18027	90925	90925	214104	214104

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