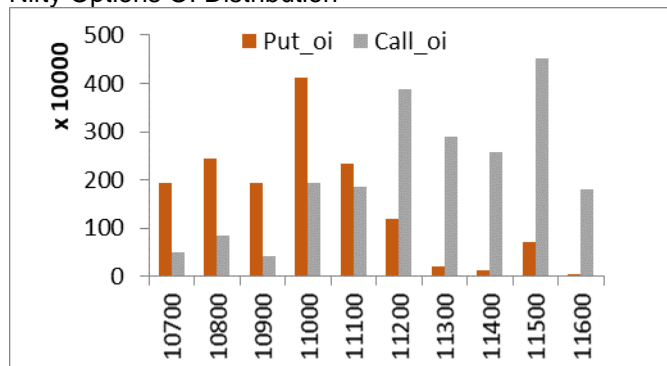


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	11122	India VIX Index	25.01	BankNifty Active Futures	21859.00
Nifty Active Futures OI	8232675	Nifty ATM Call IV	19.88	BankNifty Active Futures OI	12,86,875
Change in OI	-1450800	Nifty ATM Put IV	26.43	Change in OI	1243840
Premium / Discount	-9.80	PCR Index Options	1.49	Premium / Discount	11.00
Inference	Long Unwinding	PCR F&O Total	0.97	Inference	Long Unwinding

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 11122.45 on a negative note with -14.98% decrease in open interest indicating Long Unwinding

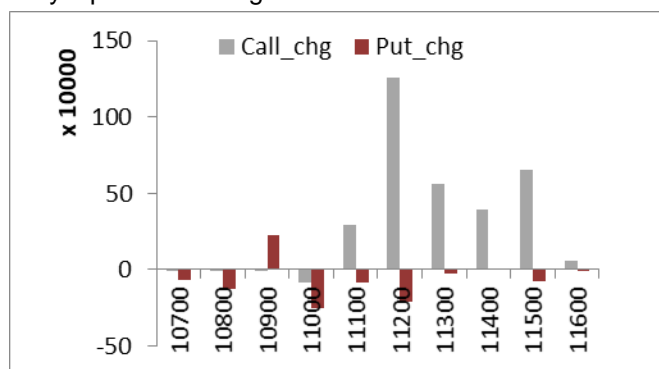
Nifty Futures closed at a discount of -9 points compared to previous day discount of -24 points

BankNifty closed at 21859 on a negative note with 8.5% decrease in open interest indicating Long Unwinding.

BankNifty Futures closed at a premium of 11 points compared to the previous day discount of 51 points.

FII's were **Buyers** in **Index Futures** to the tune of **500** crores and were **Buyers** in **Index Options** to the tune of **207** crores, **Stock Futures** were **Sellers** to the tune of **148** crores. FII's were **Net Buyers** in derivative segment to the tune of **675** crores.

India VIX index is at 25.01. Nifty ATM call option IV is currently 19.88 whereas Nifty ATM put option IV is quoting at 26.43.

Nifty Options - Change in OI


Index options PCR is at 1.49 and F&O Total PCR is at 0.97.

Among stock futures JINDALSTEL, BAJAJ-AUTO, MUTHOOTFIN & MINDTREE have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are ESCORTS, CANBK, AMARAJABAT & RECLTD and may remain weak in coming session.

Nifty Put options OI distribution shows that 11000 has highest OI concentration followed by 10500 & 10800 which may act as support for current expiry.

Nifty Call strike 11500 followed by 11200 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: ADANIEN, BHEL, GLENMARK, IDEA GMRINFRA, JINDALSTEL, L&TFH, M&MFIN, NATALUM, SAIL, SUNTV

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
JINDALSTEL	177.20	5.07%	19315000.00	18.93%
BAJAJ-AUTO	3018.95	1.07%	1816500.00	12.11%
MUTHOOTFIN	1361.75	4.38%	4507500.00	9.89%
MINDTREE	1052.40	2.76%	1693600.00	9.69%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
ESCORTS	1106.05	-2.20%	3012900.00	18.52%
CANBK	96.85	-4.06%	16365000.00	13.45%
AMARAJABAT	686.85	-3.16%	1816000.00	11.41%
RECLTD	101.10	-5.16%	20388000.00	10.36%

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	350	692500	309.7	300	337500
ASIANPAINT	1800	275700	1772.55	1700	180900
AXISBANK	500	3694800	431.9	400	2499600
BAJAJ-AUTO	3100	99500	3015	2900	62500
BAJAJFINSV	7000	89000	6179	6000	27250
BAJFINANCE	3500	733250	3177.1	3000	360750
BHARTIARTL	600	6671004	558.5	560	1962060
BPCL	500	1535400	457.4	400	835200
BRITANNIA	4000	207400	3770.8	3600	52000
CIPLA	700	1014000	651.7	650	223600
COALINDIA	135	4946900	130	120	1683500
DRREDDY	4200	166500	4008.75	4100	62250
EICHERMOT	21000	13300	20491	18000	11060
GAIL	110	4819000	97.5	95	1171200
GRASIM	620	378100	570.55	600	141550
HCLTECH	700	560000	700.85	600	471800
HDFC	1900	483000	1853	1800	185100
HDFCBANK	1200	1651100	1079.95	1000	595650
HEROMOTOCO	2800	128100	2740	2500	55200
HINDALCO	170	3182000	157.85	150	1255600
HINDUNILVR	2300	881700	2221.5	2100	203700
ICICIBANK	400	10330375	358.7	370	2497000
INDUSINDBK	600	1376000	506.95	500	1141600
INFRADEL	200	901600	193.6	180	848400
INFY	950	980400	947.15	900	1826400

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
IOC	95	4839300	93.5	80	1425000
ITC	200	4697600	195.8	190	1340800
JSWSTEEL	210	1142100	206.75	200	980100
KOTAKBANK	1400	784000	1322.5	1300	616800
LT	1000	1019150	903	900	385000
M&M	600	646800	588.55	500	733600
MARUTI	6800	208100	6056	5000	75800
NESTLEIND	17500	24650	17369	17000	7100
NTPC	100	7478400	87.9	90	2439600
ONGC	85	4989600	80.6	70	2040500
POWERGRID	200	1248000	180.55	170	556000
RELIANCE	2300	3104740	2154.95	2000	2213415
SBIN	200	19518000	187.3	180	4470000
SHREECEM	23000	5300	21100	22000	1450
SUNPHARMA	500	2312800	473.25	450	530600
TATAMOTORS	110	6657600	101.9	100	3459900
TATASTEEL	360	2334100	352.45	300	817700
TCS	2300	1013100	2205	2100	483000
TECHM	700	1057200	663.5	600	414000
TITAN	1100	589500	1042.35	1000	241500
ULTRACEMCO	4000	85200	3870	3800	21200
UPL	480	659100	446.3	440	206700
VEDL	110	5890000	110.05	100	5208000
WIPRO	280	3052800	268.25	250	2787200
ZEEL	180	3045000	145.65	150	1632000

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	-967	-8069	13369	16658	3084	3303	6014	3094
DII	0	3000	-2853	4387	0	0	0	0
PRO	9364	-1211	-2494	1954	27436	117888	34192	5796
CLIENT	-12168	2509	-6742	-21719	237838	147167	-11091	20225
TOTAL	-3771	-3771	1280	1280	268358	268358	29115	29115

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