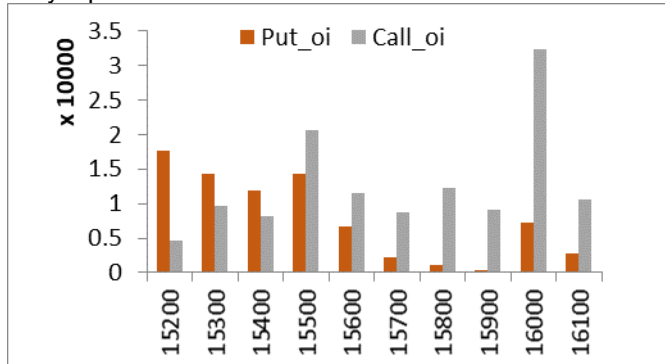


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15617	India VIX Index	17.21	BankNifty Active Futures	35524.00
Nifty Active Futures OI	10064250	Nifty ATM Call IV	12.68	BankNifty Active Futures OI	17,00,025
Change in OI	-632775	Nifty ATM Put IV	15.48	Change in OI	1243840
Premium / Discount	-3.00	PCR Index Options	1.27	Premium / Discount	34.00
Inference	Long Unwinding	PCR F&O Total	0.93	Inference	Short Build up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15617 on a negative note with 5.92% decrease in open interest indicating Long Unwinding.

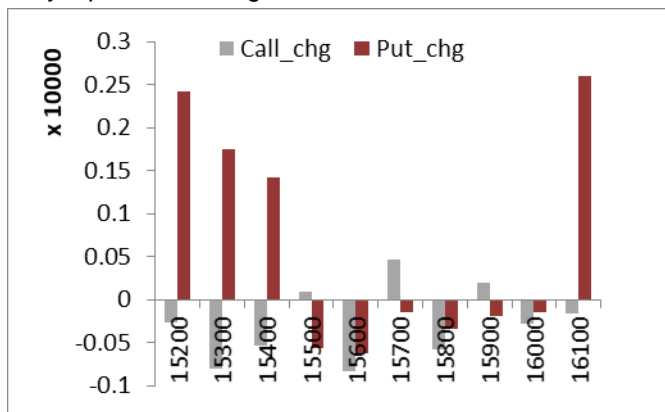
Nifty Futures closed at a discount of -3 points compared to previous day premium of 43 points.

BankNifty closed at 35524 on a positive note with 1.80 % decrease in open interest indicating Short Covering.

BankNifty Futures closed at a premium of 34 points compared to the previous day discount of 149 points.

FII's were **Sellers** in **Index Futures** to the tune of **1107** crores and were **Sellers** in **Index Options** to the tune of **547** crores, **Buyers** in the Stock Futures to the tune of **65** crores. **Net Sellers** in derivative segment to the tune of **1598** crores.

India VIX index is at 17.21 v/s 17.39. Nifty ATM call option IV is currently 12.68 whereas Nifty ATM put option IV is quoting at 15.48

Nifty Options - Change in OI


Index options PCR is at 1.27 v/s 1.32 & F&O Total PCR is at 0.93.

Among stock futures Long Build up are **MUTHOOTFIN, MOTHERSUMI, BHARATFORG & GUJGAS** may remain strong in coming session.

Stock which witnessed Short Build up are **AARTIIND, ITC, DEEPAKNTR & ESCORTS** may remain weak in coming session.

Nifty Put options OI distribution shows that 15000 has highest OI concentration followed by 15200 & 14800 which may act as support for current expiry.

Nifty Call strike 16000 followed by 15500 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: BANKBARODA, SAIL & SUNTV
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
MUTHOOTFIN	1424.40	8.43%	3093000.00	23.10%
MOTHERSUMI	271.15	13.57%	33495000.00	15.89%
BHARATFORG	701.55	4.56%	7863000.00	14.93%
GUJGASLTD	569.70	5.02%	1995000.00	13.92%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
AARTIIND	1675.15	-2.61%	1020850.00	26.09%
ITC	204.60	-3.85%	177792000.00	11.90%
DEEPAKNTR	1762.45	-0.40%	2160500.00	8.84%
ESCORTS	1168.10	-0.18%	4967600.00	7.38%

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	850	2613750	812	700	1142500
ASIANPAINT	3000	321900	2906	2800	161100
AXISBANK	750	2880000	737.55	700	1310400
BAJAJ-AUTO	4300	106000	4294.3	4000	46000
BAJAJFINSV	12000	55750	11815	11000	27125
BAJFINANCE	6000	437875	5808	5000	186625
BHARTIARTL	540	6572901	529.5	530	3576132
BPCL	500	4845600	474.3	450	1722600
BRITANNIA	3500	187400	3477	3400	137600
CIPLA	950	720200	953.3	900	332800
COALINDIA	150	8925000	149.05	140	2906400
DIVISLAB	4500	245600	4212.1	4000	83000
DRREDDY	5600	218375	5310.95	5000	313250
EICHERMOT	2700	229950	2675	2500	107800
TATACONSUM	700	888300	673.7	600	334800
GRASIM	1500	476425	1443.9	1300	135850
HCLTECH	950	1572900	945	900	737100
HDFC	2600	984600	2562.3	2500	390900
HDFCBANK	1500	1700050	1505.05	1400	818400
HDFCLIFE	700	2105400	676.25	650	1036200
HEROMOTOCO	3100	784800	2970	2800	221100
HINDALCO	400	5119150	402.05	350	840650
HINDUNILVR	2400	518400	2361	2300	327300
ICICIBANK	650	3355000	649	650	1916750
INDUSINDBK	1100	754200	1026.1	1000	974700

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	2758800	1381	1360	1150800
IOC	120	7306000	110.9	100	4225000
ITC	220	40054400	209.05	200	13484800
JSWSTEEL	800	1413450	707	650	724950
KOTAKBANK	1800	1124000	1785.9	1800	530400
LT	1500	982100	1472.5	1400	331200
M&M	850	1786400	806.9	800	445900
MARUTI	7500	143300	7185.5	6500	86500
NESTLEIND	18000	8450	17685.05	17000	4000
NTPC	115	10391100	111.1	100	2821500
ONGC	120	26441800	117.55	110	3711400
POWERGRID	230	1688000	227.9	220	1200000
RELIANCE	2200	4668500	2207	2000	1940750
SBILIFE	1000	1234500	981.5	900	241500
SBIN	450	7303500	437.2	400	5149500
SHREECEM	28000	1800	27870	27000	500
SUNPHARMA	700	3911600	677.9	650	1162000
TATAMOTORS	320	7187700	322.9	320	3357300
TATASTEEL	1200	3542800	1129.55	1000	1700000
TCS	3200	735300	3135	3000	334800
TECHM	1040	531000	1017.8	1000	192000
TITAN	1600	397875	1586	1600	338625
ULTRACEMCO	7000	70800	6595	6200	38000
UPL	900	816400	838.5	750	521300
WIPRO	550	2705600	542.05	500	966400

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	-9536	-132	-20269	-20558	6301	12396	1472	509
DII	-32	-3010	1663	4966	0	0	1719	0
PRO	-3160	2080	3374	3587	-25252	-33940	-27407	-26033
CLIENT	3307	-8359	5701	2474	67280	69873	63693	65001
TOTAL	-9421	-9421	-9531	-9531	48329	48329	39477	39477

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