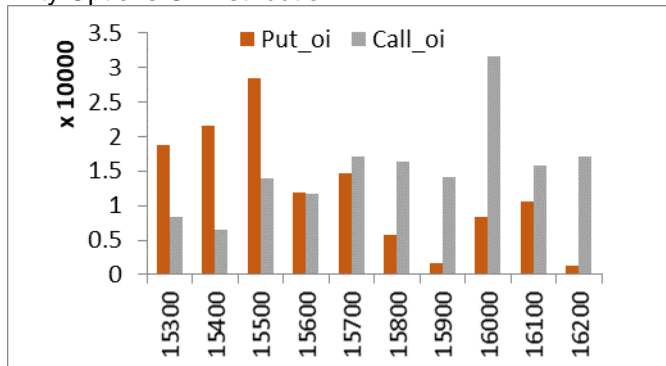


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15660	India VIX Index	14.75	BankNifty Active Futures	34929.00
Nifty Active Futures OI	10690050	Nifty ATM Call IV	11.95	BankNifty Active Futures OI	17,43,550
Change in OI	-188925	Nifty ATM Put IV	14.33	Change in OI	1243840
Premium / Discount	-4.00	PCR Index Options	1.12	Premium / Discount	-51.00
Inference	Long Unwinding	PCR F&O Total	0.97	Inference	Long Unwinding

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15660 on a negative note with 1.74% decrease in open interest indicating Long Unwinding.

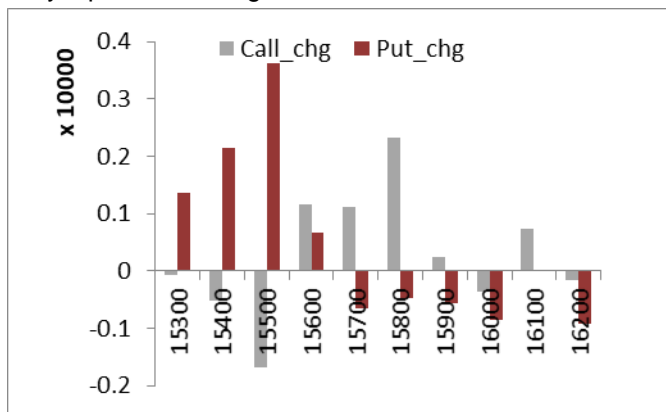
Nifty Futures closed at a discount of 4 points compared to previous day discount of 5 points.

BankNifty closed at 34929 on a negative note with 1.69 % increase in open interest indicating Long Unwinding.

BankNifty Futures closed at a discount of 51 points compared to the previous day premium of 2 points.

FII's were **Buyers** in **Index Futures** to the tune of **537** crores and were **Sellers** in **Index Options** to the tune of **7821** crores, **Sellers** in the Stock Futures to the tune of **70** crores. **Net Sellers** in derivative segment to the tune of **7695** crores.

India VIX index is at 14.75 v/s 15.10. Nifty ATM call option IV is currently 11.95 whereas Nifty ATM put option IV is quoting at 14.33

Nifty Options - Change in OI


Index options PCR is at 1.12 v/s 1.30 & F&O Total PCR is at 0.97.

Among stock futures Long Build up are **TORNTPOWER, RECLTD, AARTIIND & POWERGRID** may remain strong in coming session.

Stock which witnessed Short Build up are **PETRONET, PFIZER, VOLTAS & GAIL** may remain weak in coming session.

Nifty Put options OI distribution shows that 15000 has highest OI concentration followed by 15500 & 15400 which may act as support for current expiry.

Nifty Call strike 16000 followed by 15700 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: BHEL, CANBK, NATALUM SAIL & SUNTV
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
TORNTPOWER	472.10	1.46%	4447500.00	60.62%
RECLTD	164.70	6.09%	18372000.00	18.22%
AARTIIND	1780.35	0.86%	1341300.00	12.88%
POWERGRID	242.75	3.32%	18848000.00	8.40%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
PETRONET	229.10	-7.86%	29793000.00	42.91%
PFIZER	5409.20	-0.87%	324125.00	14.28%
VOLTAS	1051.05	-2.41%	2721500.00	12.76%
GAIL	163.25	-2.91%	32744800.00	8.27%

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	900	5198750	853	800	1810000
ASIANPAINT	3000	381900	2941.3	2800	159300
AXISBANK	750	4356000	737	700	1794000
BAJAJ-AUTO	4300	168750	4226.95	4000	55250
BAJAJFINSV	12500	88125	11550	11000	50750
BAJFINANCE	6000	549625	5672	5000	210125
BHARTIARTL	550	8570130	539.9	530	3294780
BPCL	500	5558400	484.8	450	1629000
BRITANNIA	3600	152800	3570	3400	86000
CIPLA	1000	991250	960	950	371150
COALINDIA	160	11071200	157.2	150	3250800
DIVISLAB	4500	179800	4269.55	4000	77200
DRREDDY	5600	242875	5221.1	5000	325000
EICHERMOT	2800	254800	2728	2500	106400
TATACONSUM	720	711450	703	680	282150
GRASIM	1500	400425	1488	1400	195225
HCLTECH	1000	1551200	972	900	536900
HDFC	2600	1778700	2546.05	2500	482400
HDFCBANK	1500	2858900	1482	1500	1133000
HDFCLIFE	700	2063600	684.8	650	799700
HEROMOTOCO	3100	893400	3025.25	3000	287700
HINDALCO	400	6103850	383.2	380	1257750
HINDUNILVR	2400	759000	2355.25	2300	419100
ICICIBANK	650	6004625	636	650	2439250
INDUSINDBK	1040	1345500	1006.25	1000	1079100

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	2195400	1415	1400	1089600
IOC	120	9022000	114.9	115	3913000
ITC	220	39718400	212.55	200	13292800
JSWSTEEL	800	1746900	698.5	650	741150
KOTAKBANK	1800	1572800	1781.15	1800	712000
LT	1600	994750	1520.8	1500	457125
M&M	850	1912400	804.5	800	434000
MARUTI	7500	192300	7238.55	7000	85900
NESTLEIND	18000	16550	17515.15	17000	10950
NTPC	120	33316500	118	115	3819000
ONGC	120	24640000	124.45	115	8369900
POWERGRID	250	3228000	243.25	220	1628000
RELIANCE	2200	4633500	2178	2100	2108000
SBILIFE	1000	1668000	997	900	228750
SBIN	450	11854500	421.95	400	4663500
SHREECEM	30000	3225	28370.9	27000	1575
SUNPHARMA	700	4715200	673.05	680	1087800
TATAMOTORS	360	11072250	343.55	320	4545750
TATASTEEL	1200	4478650	1100	1000	1983050
TCS	3200	798000	3199.7	3100	348000
TECHM	1060	954600	1056	1040	249600
TITAN	1740	571500	1727.5	1600	381750
ULTRACEMCO	7000	126800	6720	6200	35400
UPL	860	783900	845.95	750	494000
WIPRO	550	2769600	545.3	500	1316800

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	2552	-2120	6112	5245	-30086	4611	-42608	1302
DII	0	-1402	-2522	-5633	0	0	-825	0
PRO	1972	-1107	3552	-1443	9705	63171	8220	-30991
CLIENT	-7308	1845	-12429	-3456	227766	139603	-23660	-29184
TOTAL	-2784	-2784	-5287	-5287	207385	207385	-58873	-58873

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