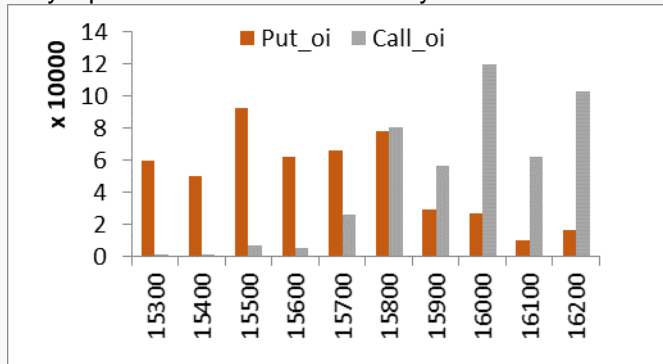


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15737.00	India VIX Index	21.89	BankNifty Active Futures	33377.00
Nifty Active Futures OI	1,07,24,850	Nifty ATM Call IV	27.15	BankNifty Active Futures OI	27,19,825
Change in OI	-240100	Nifty ATM Put IV	26.66	Change in OI	1243840
Premium / Discount	5.00	PCR Index Options	0.73	Premium / Discount	66.00
Inference	Long Unwinding	PCR F&O Total	0.75	Inference	Long Unwinding

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures closed at 15737 on a negative note with 2.19% decrease in the open interest indicating Long Unwinding.

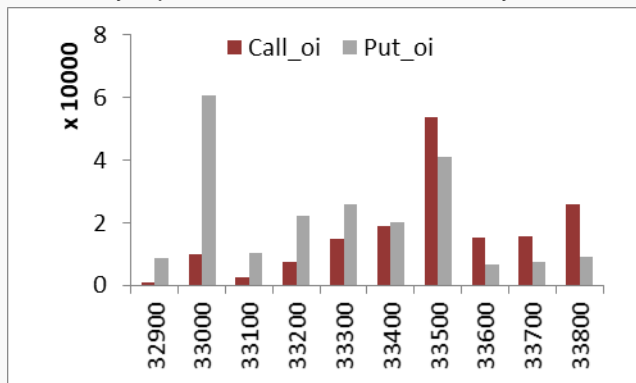
Nifty Futures closed at a premium of 5 points compared to the previous day discount of 8 points.

BankNifty closed at 33377 on negative note with 4.11% decrease in open interest indicating Long Unwinding.

BankNifty Futures closed at a premium of 66 points compared to the previous day premium of 26 points.

FII's were **Sellers** in **Index Futures** to the tune of **342** crores and were **Buyers** in **Index Options** to the tune of **1519** crores, **Sellers** in the Stock Futures to the tune of **226** crores. **Net Buyers** in the derivative segment to the tune of **941** crores.

India VIX index is at 21.89 v/s 22.36. Nifty ATM call option IV is currently 27.15 whereas Nifty ATM Put option IV is quoting at 26.66

Bank Nifty Options –OI Distribution Weekly


Index options PCR is at 0.73 v/s 0.70 & F&O Total PCR is at 0.75

Nifty Put options OI distribution shows that 15500 has highest OI concentration followed by 15800 & 15700 which may act as support for current expiry.

Nifty Call strike 16000 followed by 16200 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 33000 has highest OI concentration followed 33500 which may act as support for current expiry.

BankNifty Call strike 33500 followed by 33800 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: DELTACORP, IBULHSGFIN & RBLBANK
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
VOLTAS	977.15	0.55%	3998500.00	28.10%
GSPL	233.30	0.80%	2944400.00	9.29%
COROMANDEL	932.55	1.98%	1891875.00	3.37%
TATASTEEL	946.80	0.33%	27333875.00	2.46%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
CROMPTON	318.25	-2.91%	3771200.00	16.88%
BAJAJ-AUTO	3514.10	-5.89%	3071000.00	16.03%
IBULHSGFIN	101.65	-3.51%	42207000.00	9.73%
HONAUT	32876.00	-1.06%	14205.00	8.48%

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
ADANIPTS	800	1563750	704.75	700	1185000
APOLLOHOSP	4000	192000	3701.1	3000	85125
ASIANPAINT	3000	998550	2644	2500	215100
AXISBANK	700	4939200	650.9	650	1179600
BAJAJ-AUTO	4000	574750	3693.95	3500	241250
BAJAJFINSV	13000	164850	11356	11000	49500
BAJFINANCE	6000	608625	5383.75	5000	208375
BHARTIARTL	700	3371550	683.4	700	1048800
BPCL	340	2208600	314.5	300	900000
BRITANNIA	3600	80600	3385.05	3000	40600
CIPLA	1000	1033500	968.05	960	255450
COALINDIA	210	8954400	192.2	180	3305400
DIVISLAB	4000	325100	3525	3000	131400
DRREDDY	4500	155750	4312.7	4000	79750
EICHERMOT	2900	155050	2720.35	2700	105000
GRASIM	1500	699675	1309	1200	238925
HCLTECH	1100	1533000	995.5	1000	413000
HDFC	2300	943500	2112.05	2100	389400
HDFCBANK	1400	5047900	1314	1400	1758900
HDFCLIFE	620	1450900	572.9	570	331100
HEROMOTOCO	2700	311700	2554.05	2300	1338000
HINDALCO	420	5725450	358.5	400	889025
HINDUNILVR	2400	995100	2173.9	2200	331200
ICICIBANK	770	3729000	684.95	680	1695375
INDUSINDBK	940	919800	845.4	900	874800

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1600	3115200	1440.95	1400	949800
ITC	300	14688000	266	250	4198400
JSWSTEEL	600	1121850	563.45	500	854550
KOTAKBANK	1900	1110400	1742	1700	438400
LT	1660	2098175	1543	1500	395025
M&M	1050	1769600	1018.95	1000	1270500
MARUTI	8000	293600	7802.75	7000	151000
NESTLEIND	18000	15475	16874.95	16000	7275
NTPC	160	22971000	152.1	150	2034900
ONGC	165	27169450	156	160	4285050
POWERGRID	240	6324938	223.75	250	6010291
RELIANCE	2800	4002250	2627.75	2500	1524000
SBILIFE	1160	1003500	1133.05	1100	244500
SBIN	500	8130000	448	460	3439500
SHREECEM	22000	21325	19152	19000	6700
SUNPHARMA	900	1499400	825.2	800	754600
TATACONSUM	770	524475	736.9	700	208575
TATAMOTORS	450	8397525	404.7	400	4541475
TATASTEEL	1100	5275100	997.05	900	1532975
TCS	3500	740400	3215	3200	285150
TECHM	1200	1867800	1032.5	1000	501600
TITAN	2300	720375	2104	2000	1489875
ULTRACEMCO	6000	463300	5430	5000	92100
UPL	800	1261000	717.5	700	577200
WIPRO	500	3868800	446	400	1512800

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	-1673	2719	6941	9162	9746	24712	36472	371
DII	1419	-5592	-939	7189	0	0	10	0
PRO	-1731	1905	5285	3378	-29835	4176	24892	32501
CLIENT	-3705	-4722	2871	-5571	255455	206478	192161	220663
TOTAL	-5690	-5690	14158	14158	235366	235366	253535	253535

TODAY FII

**Sold 4,392 Lots of Index Future,
Sold 14,966 Lots of Index Calls,
Bought 36,101 Lots of Index Puts,
Sold 2,221 Lots of Stock Future.**

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