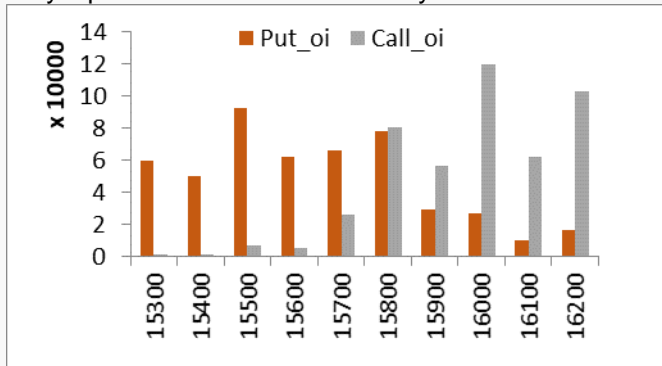


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15709.00	India VIX Index	22.15	BankNifty Active Futures	33398.00
Nifty Active Futures OI	1,05,12,350	Nifty ATM Call IV	27.15	BankNifty Active Futures OI	26,07,125
Change in OI	-212500	Nifty ATM Put IV	26.66	Change in OI	1243840
Premium / Discount	17.00	PCR Index Options	0.75	Premium / Discount	59.00
Inference	Long Unwinding	PCR F&O Total	0.77	Inference	Short Covering

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures closed at 15709 on a negative note with 1.98% decrease in the open interest indicating Long Unwinding.

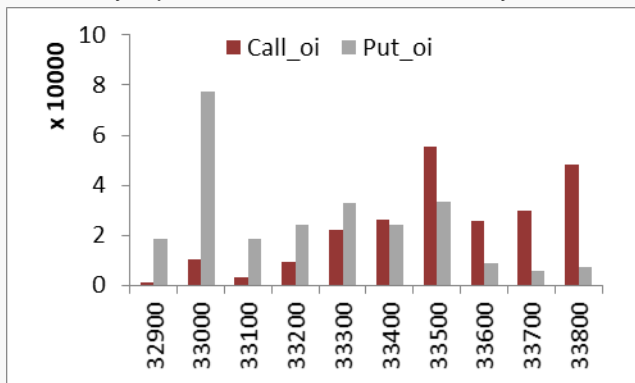
Nifty Futures closed at a premium of 17 points compared to the previous day premium of 5 points.

BankNifty closed at 33398 on positive note with 4.14% decrease in open interest indicating Short Covering.

BankNifty Futures closed at a premium of 59 points compared to the previous day premium of 66 points.

Fill's were **Buyers** in **Index Futures** to the tune of **12** crores and were **Buyers** in **Index Options** to the tune of **2502** crores, **Sellers** in the Stock Futures to the tune of **630** crores. **Net Buyers** in the derivative segment to the tune of **1952** crores.

India VIX index is at 22.15 v/s 21.89. 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 0.75 v/s 0.73&F&O Total PCR is at 0.77

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	987.05	1.01%	4418000.00	10.49%
TORNTPOWER	470.05	0.47%	3834000.00	7.21%
MGL	763.00	1.63%	2896400.00	5.42%
HONAUT	33228.90	1.07%	14955.00	5.28%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
APOLLOTYRE	180.10	-1.91%	14416000.00	6.45%
SUNTV	412.35	-1.95%	12634500.00	5.74%
INDUSINDBK	846.30	-0.04%	27832500.00	3.21%
CROMPTON	316.50	-0.55%	3880800.00	2.91%

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	800	1712500	703.8	700	1141250
APOLLOHOSP	4000	192250	3710	3000	76625
ASIANPAINT	3000	1009950	2660.1	2600	222750
AXISBANK	700	4959600	651.1	650	1202400
BAJAJ-AUTO	4000	592250	3688.55	3500	188750
BAJAJFINSV	13000	137850	11815	11000	58800
BAJFINANCE	6000	560625	5495	5000	197000
BHARTIARTL	700	3626150	681	700	1034550
BPCL	340	2068200	313.45	300	977400
BRITANNIA	3600	81400	3394.05	3000	39000
CIPLA	1000	990600	966.4	960	256750
COALINDIA	210	8941800	190.25	180	2730000
DIVISLAB	4000	309700	3584	3000	132200
DRREDDY	4500	138375	4326	4200	77625
EICHERMOT	2900	155050	2714.25	2700	101850
GRASIM	1500	656925	1332	1200	249850
HCLTECH	1100	1435000	991.35	980	426300
HDFC	2300	946200	2110.9	2100	380100
HDFCBANK	1400	5231600	1308.45	1400	1745700
HDFCLIFE	620	1324400	580.05	500	300300
HEROMOTOCO	2700	331800	2603	2300	1340400
HINDALCO	420	5778125	358.1	350	1001900
HINDUNILVR	2400	975900	2146.1	2200	309900
ICICIBANK	750	3601125	688	680	1636250
INDUSINDBK	900	985500	842	900	852300

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1600	3099600	1421.3	1400	982200
ITC	300	14060800	263.5	250	4428800
JSWSTEEL	600	1140750	563.05	500	938250
KOTAKBANK	1900	1107600	1735	1700	421200
LT	1660	1991225	1560.4	1500	396175
M&M	1050	1765400	1022.05	1000	1186500
MARUTI	8000	298700	7840	7000	160000
NESTLEIND	18000	16975	16718	16000	9325
NTPC	160	23432700	148.3	140	1721400
ONGC	165	27050100	151	165	3461150
POWERGRID	240	6287607	221.9	250	6004958
RELIANCE	2800	4209250	2595.8	2500	1510000
SBILIFE	1160	1017000	1124.1	1100	261750
SBIN	500	7843500	450.25	460	3393000
SHREECEM	22000	21050	19300	19000	7125
SUNPHARMA	900	1465800	820	800	786100
TATACONSUM	770	515025	736.6	700	205200
TATAMOTORS	450	7793325	412.95	400	4608450
TATASTEEL	1100	5009900	960.5	900	1402500
TCS	3500	748500	3205	3200	291900
TECHM	1200	1839000	1019.9	1000	567000
TITAN	2300	705000	2100	2000	1572375
ULTRACEMCO	6000	452100	5435	5000	91900
UPL	800	1238900	711	700	559000
WIPRO	500	4096800	440.45	400	1645600

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	883	978	-5565	4239	19517	-1528	37818	29033
DII	3320	-1597	-210	-3559	40	0	10	0
PRO	-7509	475	4277	3687	86105	69668	76572	116252
CLIENT	-1650	-4812	1591	-4274	-49843	-12321	173562	142677
TOTAL	-4956	-4956	93	93	55819	55819	287962	287962

TODAY FII

**Sold 95 Lots of Index Future,
Bought 21,045 Lots of Index Calls,
Bought 8,785 Lots of Index Puts,
Sold 9,804 Lots of Stock Future.**

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