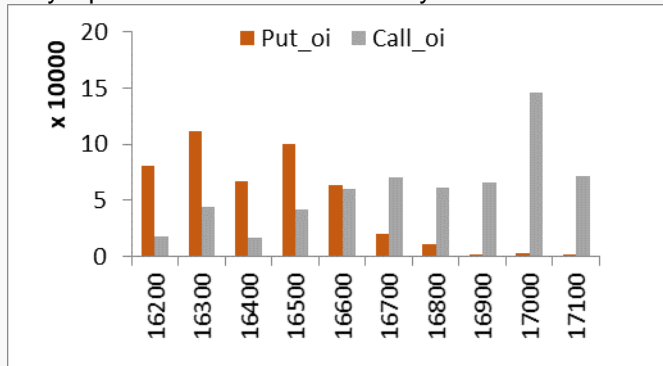


Nifty Futures View	
Nifty Active Futures	16621.00
Nifty Active Futures OI	1,07,26,350
Change in OI	333500
Premium / Discount	-7.00
Inference	Long Build Up

Volatility	
India VIX Index	20.32
Nifty ATM Call IV	<b>19.92</b>
Nifty ATM Put IV	<b>23.1</b>
PCR Index Options	1.20
PCR F&O Total	0.95

Bank Nifty Future View	
BankNifty Active Futures	35698.00
BankNifty Active Futures OI	23,36,950
Change in OI	1243840
Premium / Discount	85.00
Inference	Long Build Up

**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty futures closed at 16621 on a positive note with 3.21% increase in the open interest indicating Long Build Up.

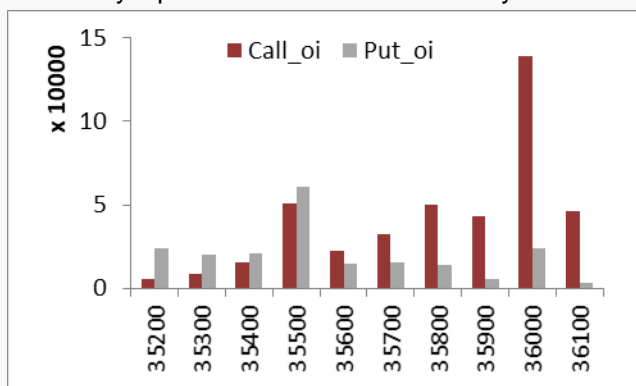
Nifty Futures closed at a discount of 7 points compared to the previous day discount of 15 points.

BankNifty closed at 35698 on positive note with 2.39% increase in open interest indicating Long Build Up.

BankNifty Futures closed at a premium of 85 points compared to the previous day premium of 35 points.

FII's were **Sellers** in **Index Futures** to the tune of **1350** crores and were **Sellers** in **Index Options** to the tune of **1511** crores, **Buyers** in the Stock Futures to the tune of **613** crores. **Net Sellers** in the derivative segment to the tune of 2298 crores.

India VIX index is at 20.32 v/s 20.84. Nifty ATM call option IV is currently 19.92 whereas Nifty ATM Put option IV is quoting at 23.10

**Bank Nifty Options –OI Distribution Weekly**


Index options PCR is at 1.20 v/s 0.82 & F&O Total PCR is at 0.9

Nifty Put options OI distribution shows that 16300 has highest OI concentration followed by 16500 & 16400 which may act as support for current expiry.

Nifty Call strike 17000 followed by 16700 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 35500 has highest OI concentration followed 36000 which may act as support for current expiry.

BankNifty Call strike 36000 followed by 36200 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BAN PERIOD:**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
ABBOTINDIA	18440.55	3.37%	36105.00	32.06%
FEDERALBNK	92.25	2.84%	80500000.00	11.16%
INTELLECT	683.80	2.40%	1002000.00	8.97%
POLYCAB	2546.65	1.85%	537600.00	6.99%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
COROMANDEL	940.20	-1.62%	1665775.00	25.45%
APOLLOHOSP	3655.40	-4.92%	2096125.00	12.25%
METROPOLIS	1579.80	-1.03%	762400.00	8.57%
BIOCON	323.50	-1.31%	13972500.00	7.01%

**Nifty 50 Open Interest (OI) Dashboard**

<b>HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE &amp; PE</b>					
<b>NIFTY 50</b>	<b>CE STRIKE</b>	<b>CE OI</b>	<b>CMP</b>	<b>PE Strike</b>	<b>PE OI</b>
ADANIPTS	800	1303750	751.45	700	923750
APOLLOHOSP	4000	207875	3648	3500	86375
ASIANPAINT	3000	507900	2907.75	2800	224550
AXISBANK	700	3895200	691.25	650	1147200
BAJAJ-AUTO	4000	487500	3690	3400	91750
BAJAJFINSV	14000	70800	13025	12000	28400
BAJFINANCE	6500	238375	6077.7	6000	203500
BHARTIARTL	700	2252450	696.45	700	1255900
BPCL	330	1686600	329.6	300	986400
BRITANNIA	3700	53800	3576.35	3400	26000
CIPLA	1000	1131000	985	900	185250
COALINDIA	200	5573400	197.6	180	3817800
DIVISLAB	4000	291300	3530	3500	90600
DRREDDY	4400	145000	4332.65	4300	68375
EICHERMOT	2900	120750	2725	2700	77000
GRASIM	1500	337725	1435	1400	132050
HCLTECH	1100	1099000	1039	1000	433300
HDFC	2400	846300	2293	2300	385500
HDFCBANK	1500	3647050	1385.2	1400	1841400
HDFCLIFE	600	664400	608.15	600	358600
HEROMOTOCO	2800	309900	2662.55	2300	705600
HINDALCO	420	3917300	410.25	400	1222275
HINDUNILVR	2400	807300	2287.95	2100	214500
ICICIBANK	760	3191375	750.9	700	2171125
INDUSINDBK	1000	835200	942	900	984600

<b>HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE &amp; PE</b>					
<b>NIFTY 50</b>	<b>CE STRIKE</b>	<b>CE OI</b>	<b>CMP</b>	<b>PE Strike</b>	<b>PE OI</b>
INFY	1600	1544400	1508	1400	777000
ITC	300	10998400	273	250	4099200
JSWSTEEL	600	974700	573	500	1086750
KOTAKBANK	1900	737200	1855.1	1800	472000
LT	1660	1710050	1642.15	1600	369150
M&M	1100	1622600	1042.95	1000	1855700
MARUTI	8000	171000	7917.1	7000	120900
NESTLEIND	19000	10400	17391.95	17000	5450
NTPC	160	8994600	159	150	3060900
ONGC	160	17794700	152.45	140	3811500
POWERGRID	250	3343791	226.4	250	6010291
RELIANCE	2800	2266750	2728.3	2600	1305500
SBILIFE	1200	271500	1144	1100	165000
SBIN	500	5592000	470	460	2872500
SHREECEM	22000	3450	21585	21000	1375
SUNPHARMA	900	1377600	861.6	800	819700
TATACONSUM	780	348975	757.65	700	205875
TATAMOTORS	450	5661525	439.85	400	3780525
TATASTEEL	1100	3733625	1081	1000	1313675
TCS	3500	503250	3425	3200	314700
TECHM	1200	1125600	1146.9	1100	397200
TITAN	2300	681000	2225	2000	448500
ULTRACEMCO	6200	73800	6000.1	6000	41600
UPL	800	838500	774.9	750	438100
WIPRO	500	2307200	474.5	400	1030400

**Participant wise Change in Open Interest for Today.**

	<b>INDEX FUTURE</b>		<b>STOCK FUTURE</b>		<b>INDEX CALLS</b>		<b>INDEX PUTS</b>	
	<b>LONG</b>	<b>SHORT</b>	<b>LONG</b>	<b>SHORT</b>	<b>LONG</b>	<b>SHORT</b>	<b>LONG</b>	<b>SHORT</b>
FII	-14290	1622	-478	-8590	-113448	-106516	-121798	-91899
DII	-214	4618	190	-8759	0	0	0	0
PRO	4185	4528	4810	4605	-340951	-580917	-146039	-292655
CLIENT	20222	-865	2653	19919	-1843110	-1610076	-1323612	-1206895
TOTAL	9903	9903	7175	7175	-2297509	-2297509	-1591449	-1591449

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