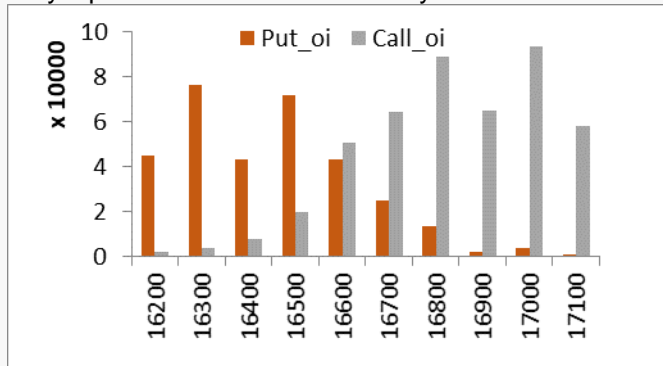


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	16604.00	India VIX Index	19.98	BankNifty Active Futures	35369.00
Nifty Active Futures OI	1,00,82,850	Nifty ATM Call IV	17.05	BankNifty Active Futures OI	24,40,600
Change in OI	-643500	Nifty ATM Put IV	17.77	Change in OI	1243840
Premium / Discount	20.00	PCR Index Options	0.97	Premium / Discount	94.00
Inference	Long Unwinding	PCR F&O Total	0.90	Inference	Short Build up

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures closed at 16604 on a negative note with 6.00% decrease in the open interest indicating Long Unwinding.

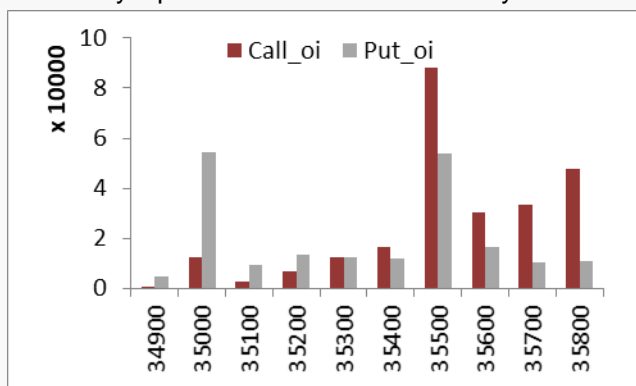
Nifty Futures closed at a premium of 20 points compared to the previous day discount of 7 points.

BankNifty closed at 35369 on negative note with 4.44% increase in open interest indicating Short Build Up.

BankNifty Futures closed at a premium of 94 points compared to the previous day premium of 85 points.

FII's were **Buyers** in **Index Futures** to the tune of **187** crores and were **Buyers** in **Index Options** to the tune of **4253** crores, **Buyers** in the Stock Futures to the tune of **3087** crores. **Net Buyers** in the derivative segment to the tune of 7369 crores.

India VIX index is at 29.98 v/s 20.32. Nifty ATM call option IV is currently 17.05 whereas Nifty ATM Put option IV is quoting at 17.77

Bank Nifty Options –OI Distribution Weekly


Index options PCR is at 0.97 v/s 1.20 & F&O Total PCR is at 0.9

Nifty Put options OI distribution shows that 16300 has highest OI concentration followed by 16500 & 16200 which may act as support for current expiry.

Nifty Call strike 17000 followed by 16800 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 35000 has highest OI concentration followed 35500 which may act as support for current expiry.

BankNifty Call strike 35500 followed by 35800 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
IBULHSGFIN	122.90	4.24%	37459800.00	7.79%
BSOFT	381.20	2.02%	3649100.00	6.41%
HINDCOPPER	107.15	0.28%	12745200.00	4.81%
ALKEM	3106.75	0.34%	222600.00	3.63%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
JKCEMENT	2143.50	-8.77%	419075.00	49.38%
DEEPAKNTR	1964.60	-4.27%	1384000.00	32.79%
SHREECEM	20338.40	-5.72%	341000.00	20.78%
DALBHARAT	1257.75	-8.67%	1211250.00	18.17%

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	1467500	740.05	700	932500
APOLLOHOSP	4000	253000	3590	3500	90125
ASIANPAINT	3000	523500	2890	2800	233550
AXISBANK	700	4718400	679.65	650	1093200
BAJAJ-AUTO	4000	455000	3666.3	3400	94250
BAJAJFINSV	14000	79750	12695	12000	32650
BAJFINANCE	6200	251625	6020.4	6000	219875
BHARTIARTL	700	2577350	686.9	700	1244500
BPCL	330	1650600	328.55	300	984600
BRITANNIA	3600	56000	3530	3400	28400
CIPLA	1000	1223950	963	900	203450
COALINDIA	200	6426000	197.05	180	3788400
DIVISLAB	4000	289600	3479	3200	93000
DRREDDY	4500	128500	4325	4300	73625
EICHERMOT	2800	127050	2690.45	2700	74550
GRASIM	1500	583300	1339	1300	275025
HCLTECH	1080	1645000	1046.7	1000	469000
HDFC	2400	860400	2275	2300	387000
HDFCBANK	1500	3776850	1379	1400	1886500
HDFCLIFE	600	645700	601.95	600	369600
HEROMOTOCO	2800	296100	2581.8	2300	731400
HINDALCO	420	4755800	407	400	1207225
HINDUNILVR	2400	722400	2290.1	2100	210000
ICICIBANK	770	5146625	744.95	700	1977250
INDUSINDBK	1000	953100	924.95	900	950400

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1560	1724400	1522.75	1400	806400
ITC	280	12172800	272.4	250	4297600
JSWSTEEL	600	1005750	562.9	500	1031400
KOTAKBANK	1900	768400	1856	1700	479200
LT	1700	1668075	1650.05	1600	418025
M&M	1100	1658300	1028.75	1000	1656900
MARUTI	8000	217500	7704	7000	120600
NESTLEIND	18000	11100	17173.1	16000	5450
NTPC	160	11496900	155	150	2736000
ONGC	160	17729250	151.4	140	3703700
POWERGRID	250	3455784	225.6	250	6015624
RELIANCE	2900	1823750	2778	2600	1469500
SBILIFE	1180	535500	1144.9	1100	225000
SBIN	500	6105000	465	460	2940000
SHREECEM	22000	17250	20630	20000	5850
SUNPHARMA	900	1248800	865.4	800	763700
TATACONSUM	770	342225	754.5	700	203850
TATAMOTORS	450	6148875	431.9	400	3901650
TATASTEEL	1100	3794825	1067	1000	1287325
TCS	3500	613800	3439.5	3200	327000
TECHM	1200	1200000	1149.35	1100	481800
TITAN	2300	576000	2212	2000	546750
ULTRACEMCO	6000	423300	5677.6	5500	99800
UPL	800	958100	771	750	442000
WIPRO	500	2882400	476.75	400	983200

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	-5085	-7577	-2089	-48409	88548	85246	59134	18328
DII	-613	-96	2563	12848	0	0	30	0
PRO	2734	1092	870	13416	247571	367851	166538	143624
CLIENT	-5049	-1432	-10798	12691	995726	878748	382158	445908
TOTAL	-8013	-8013	-9454	-9454	1331845	1331845	607860	607860

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