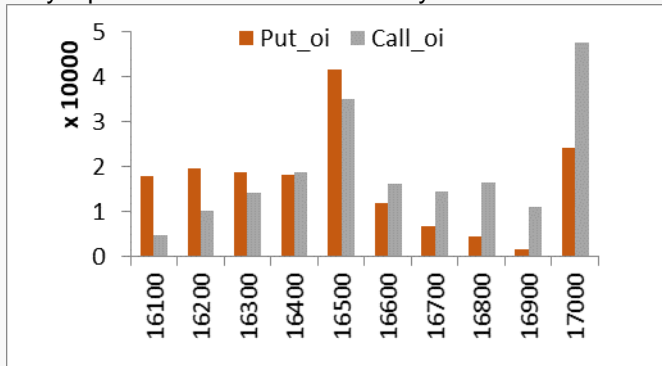


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	16475.00	India VIX Index	19.14	BankNifty Active Futures	35131.00
Nifty Active Futures OI	1,16,95,300	Nifty ATM Call IV	<b>14.73</b>	BankNifty Active Futures OI	23,19,825
Change in OI	495250	Nifty ATM Put IV	<b>20.47</b>	Change in OI	1243840
Premium / Discount	-3.00	PCR Index Options	1.08	Premium / Discount	46.00
Inference	Long Build Up	PCR F&O Total	0.95	Inference	Short Covering

**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty futures closed at 16475 on a positive note with 4.42% increase in the open interest indicating Long Build up.

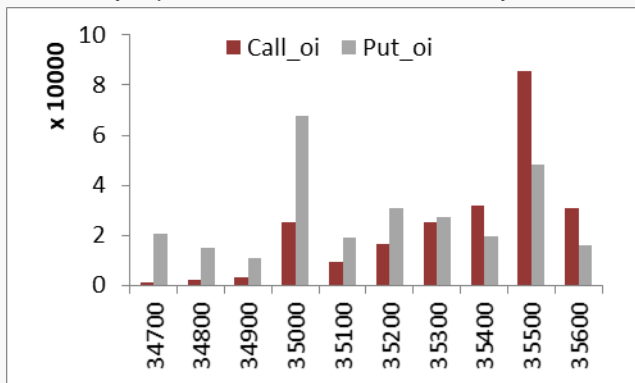
Nifty Futures closed at a discount of 3 points compared to the previous day premium of 9 points.

BankNifty closed at 35131 on positive note with 3.77% decrease in open interest indicating Short Covering.

BankNifty Futures closed at a premium of 46 points compared to the previous day premium of 65 points.

FII's were **Sellers** in **Index Futures** to the tune of **872** crores and were **Buyers** in **Index Options** to the tune of **2392** crores, **Buyers** in the Stock Futures to the tune of **952** crores. **Net Buyers** in the derivative segment to the tune of 2557 crores.

India VIX index is at 19.14 v/s 19.84. Nifty ATM call option IV is currently 14.73 whereas Nifty ATM Put option IV is quoting at 20.47

**Bank Nifty Options –OI Distribution Weekly**


Index options PCR is at 1.08 v/s 0.72&F&O Total PCR is at 0.95

Nifty Put options OI distribution shows that 16500 has highest OI concentration followed by 17000 & 16200 which may act as support for current expiry.

Nifty Call strike 17000 followed by 16500 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 35600 witnessed significant OI concentration and may act as resistance for current expiry.

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

Symbol	Fut Price	% Chg	Open Interest	% Chg
IOC	118.85	0.30%	46839000.00	16.36%
CONCOR	657.10	5.41%	6685400.00	10.18%
ICICIGI	1130.00	1.16%	3932950.00	10.17%
ONGC	164.40	1.01%	48883450.00	7.09%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
NAVINFUOR	3634.40	-0.10%	350550.00	6.20%
CROMPTON	346.80	-1.52%	2996400.00	5.59%
PERSISTENT	3617.10	-0.02%	396150.00	4.97%
NBCC	32.10	-1.53%	26211000.00	4.80%

**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	1522500	735.25	700	923750
APOLLOHOSP	4000	220125	3667	3000	85625
ASIANPAINT	3000	912300	2695	2500	270450
AXISBANK	700	5300400	661.85	650	1176000
BAJAJ-AUTO	3800	366750	3874.55	3400	114500
BAJAJFINSV	13000	96250	12455	12000	37550
BAJFINANCE	6200	285250	5902	6000	207750
BHARTIARTL	700	3059950	677	700	1201750
BPCL	340	1909800	333	320	1009800
BRITANNIA	3500	83800	3366.5	3200	37000
CIPLA	1000	1064050	970.4	900	213850
COALINDIA	210	9996000	198.75	180	4036200
DIVISLAB	4000	343600	3504	3000	115400
DRREDDY	4500	172250	4324.95	4000	73750
EICHERMOT	2900	133350	2718.85	2700	74550
GRASIM	1500	808925	1307.5	1300	275025
HCLTECH	1080	1627500	1027.95	1000	511700
HDFC	2400	786900	2267	2200	360000
HDFCBANK	1400	4200900	1379.6	1400	1861200
HDFCLIFE	620	1081300	605.55	600	358600
HEROMOTOCO	2700	325200	2596	2300	1095000
HINDALCO	420	5865200	400.5	400	1684525
HINDUNILVR	2400	972300	2197.7	2200	363300
ICICIBANK	770	5335000	732.25	730	2816000
INDUSINDBK	1000	1013400	921.1	900	1056600

<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	2426400	1514.5	1400	909300
ITC	300	14633600	270.9	250	4032000
JSWSTEEL	600	932850	572	500	1011150
KOTAKBANK	1900	794000	1869	1700	455600
LT	1660	1791700	1596	1500	446775
M&M	1050	1892800	1045.4	1000	1866900
MARUTI	8000	209100	7924	7000	148800
NESTLEIND	18000	14300	16780	16000	7250
NTPC	160	23062200	155.4	150	3186300
ONGC	165	22256850	165.1	160	7869400
POWERGRID	250	3466450	225.15	250	6015624
RELIANCE	2800	2427750	2796.05	2500	1419750
SBILIFE	1160	789750	1159	1100	213750
SBIN	500	7195500	467.2	460	3621000
SHREECEM	20000	21950	19199	20000	6650
SUNPHARMA	900	1407000	857.95	800	683900
TATACONSUM	800	409050	754	700	214650
TATAMOTORS	450	7019550	428.85	400	3881700
TATASTEEL	1100	5147600	1041.35	1000	1296250
TCS	3500	610350	3434.1	3200	310350
TECHM	1200	1323600	1140	1100	566400
TITAN	2300	698250	2138.35	2000	1149750
ULTRACEMCO	6000	484800	5475	5000	102700
UPL	800	1207700	746	700	469300
WIPRO	500	3161600	475.65	400	1149600

**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	-2682	7924	1891	-12165	-83601	-137027	-60169	-54486
DII	0	4828	231	2362	0	0	-60	0
PRO	-4295	1	7073	1911	-449739	-823996	-139688	-195125
CLIENT	9986	-9744	-7135	9952	-2414554	-1986871	-946750	-897056
TOTAL	3009	3009	2060	2060	-2947894	-2947894	-1146667	-1146667

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