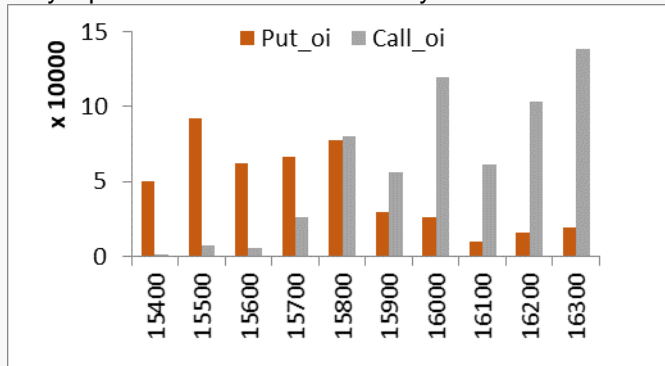


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15766.00	India VIX Index	22.36	BankNifty Active Futures	33431.00
Nifty Active Futures OI	1,09,64,950	Nifty ATM Call IV	<b>26.5</b>	BankNifty Active Futures OI	28,36,425
Change in OI	-471200	Nifty ATM Put IV	<b>25.48</b>	Change in OI	1243840
Premium / Discount	-8.00	PCR Index Options	0.70	Premium / Discount	26.00
Inference	Long Unwinding	PCR F&O Total	0.74	Inference	Short Build up

**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty futures closed at 15766 on a negative note with 4.12% decrease in the open interest indicating Long Unwinding.

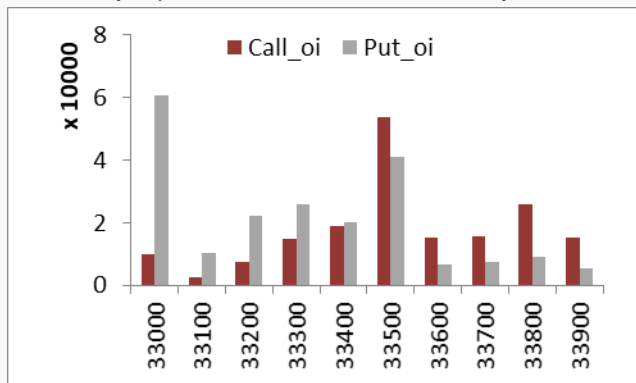
Nifty Futures closed at a discount of 8 points compared to the previous day premium of 18 points.

BankNifty closed at 33431 on negative note with 8.11% increase in open interest indicating Short Build Up.

BankNifty Futures closed at a premium of 26 points compared to the previous day premium of 71 points.

FII's were **Sellers** in **Index Futures** to the tune of **1799** crores and were **Sellers** in **Index Options** to the tune of **834** crores, **Sellers** in the Stock Futures to the tune of **1796** crores. **Net Sellers** in the derivative segment to the tune of **4449** crores.

India VIX index is at 22.36 v/s 19.58. Nifty ATM call option IV is currently 26.50 whereas Nifty ATM Put option IV is quoting at 25.48

**Bank Nifty Options –OI Distribution Weekly**


Index options PCR is at 0.70 v/s 0.88&F&O Total PCR is at 0.74

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 16300 followed by 16000 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 & RBLBANK**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
HONAUT	33228.70	1.81%	13095.00	4.05%
SIEMENS	2385.75	0.16%	1545225.00	3.18%
PIDILITIND	2123.60	0.72%	3432750.00	1.70%
PIIND	2596.20	0.42%	1709500.00	0.37%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
RBLBANK	87.80	-23.1%	69402900.00	28.39%
BHARATFORG	649.40	-3.31%	7332000.00	11.10%
RAMCOCEM	587.55	-2.68%	4041750.00	7.63%
CROMPTON	327.80	-4.15%	3226500.00	7.51%

**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	1653750	697	700	1125000
APOLLOHOSP	4000	217250	3650.65	3000	79500
ASIANPAINT	3000	996450	2665.5	2500	236550
AXISBANK	700	5086800	650.9	650	1164000
BAJAJ-AUTO	4000	449500	3884	3600	162750
BAJAJFINSV	13000	157000	11428	11000	45850
BAJFINANCE	6000	572625	5372	5000	186500
BHARTIARTL	700	3218600	671.9	700	1121000
BPCL	340	2080800	318.5	300	873000
BRITANNIA	3600	81200	3360	3200	37200
CIPLA	1000	1069900	956.6	960	229450
COALINDIA	210	8962800	191.55	180	3355800
DIVISLAB	4000	342900	3476	3000	132400
DRREDDY	4500	161625	4265	4000	90250
EICHERMOT	2900	150500	2700.65	2700	89250
GRASIM	1500	717725	1293	1200	271700
HCLTECH	1100	1563800	995.85	1000	416500
HDFC	2300	912300	2136.7	2100	419700
HDFCBANK	1400	4814700	1329	1400	1780900
HDFCLIFE	620	1342000	583.1	580	333300
HEROMOTOCO	2700	291900	2592.3	2300	1330200
HINDALCO	420	5998500	367	350	944925
HINDUNILVR	2400	994200	2197	2200	337200
ICICIBANK	770	4879875	688	700	1871375
INDUSINDBK	1000	865800	867.7	900	930600

<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	3122700	1428.85	1400	1005000
ITC	300	15052800	264.55	250	4323200
JSWSTEEL	600	1021950	564	500	912600
KOTAKBANK	1900	1120000	1738	1700	480800
LT	1660	2136700	1535	1500	382375
M&M	1050	1806000	1011	1000	1213100
MARUTI	8000	255800	7901.4	7000	159300
NESTLEIND	18000	16150	16856.5	16000	7275
NTPC	160	23575200	149.75	150	1875300
ONGC	165	27373500	159.75	160	6625850
POWERGRID	250	3541112	222.5	250	6010291
RELIANCE	2800	3658500	2668	2500	1454500
SBILIFE	1160	976500	1131.65	1100	272250
SBIN	500	7924500	446.1	460	3513000
SHREECEM	20000	22200	19005	20000	6500
SUNPHARMA	900	1596000	830.5	800	674800
TATACONSUM	770	578475	739.95	700	224775
TATAMOTORS	450	8105400	406.5	400	4557150
TATASTEEL	1100	5370725	995	900	1469650
TCS	3500	714000	3224	3200	278700
TECHM	1200	1648800	1056	1000	445800
TITAN	2300	685875	2104.6	2000	1461375
ULTRACEMCO	6000	467600	5348	5000	93900
UPL	800	1198600	726.2	700	534300
WIPRO	500	3869600	447.5	400	1504000

**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	-15673	6840	6433	34020	79641	60245	24135	50752
DII	211	-11254	-2812	-11680	40	0	7433	0
PRO	11055	-1137	22517	-933	118531	302315	-41708	31631
CLIENT	7564	8708	-10253	-5522	1028547	864199	331058	238535
TOTAL	3157	3157	15885	15885	1226759	1226759	320918	320918

**TODAY FII**

**SOLD NET 22513 INDEX FUTURE,  
BOUGHT NET 19396 INDEX CALLS,  
SOLD NET 26617 INDEX PUTS AND  
SOLD NET 27587 STOCK FUTURE.**

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