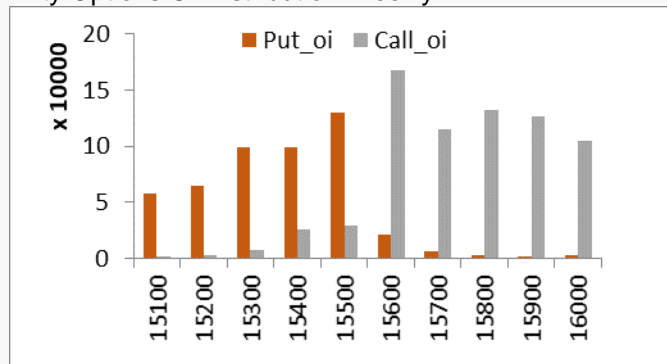


Nifty Futures View	
Nifty Active Futures	15573.00
Nifty Active Futures OI	1,00,78,950
Change in OI	-900500
Premium / Discount	16.00
Inference	Short Covering

Volatility	
India VIX Index	20.88
Nifty ATM Call IV	-
Nifty ATM Put IV	3.01
PCR Index Options	0.98
PCR F&O Total	0.92

Bank Nifty Future View	
BankNifty Active Futures	33187.00
BankNifty Active Futures OI	19,39,375
Change in OI	1243840
Premium / Discount	52.00
Inference	Short Covering

**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty futures closed at 15573 on a positive note with 8.20% decrease in the open interest indicating Short Covering.

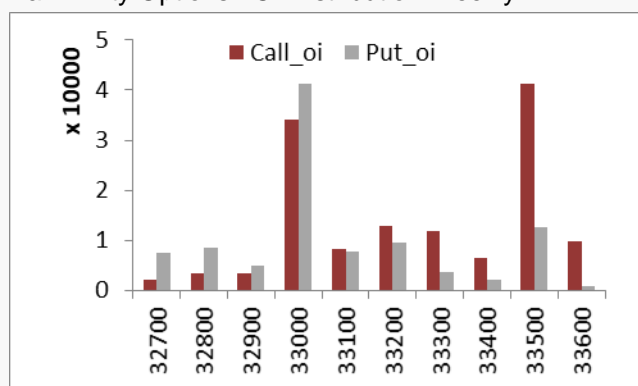
Nifty Futures closed at a premium of 16 points compared to the previous day discount of 10 points.

BankNifty closed at 33187 on positive note with 8.91% decrease in open interest indicating Short Covering.

BankNifty Futures closed at a premium of 52 points compared to the previous day discount of 7 points.

FII's were **Buyers** in **Index Futures** to the tune of 853 crores and were **Buyers** in **Index Options** to the tune of 15621 crores, **Buyers** in the Stock Futures to the tune of 1701 crores. **Net Buyers** in the derivative segment to the tune of 18260 crores.

India VIX index is at 20.88 v/s 21.37. Nifty ATM call option IV is currently 19.71 whereas Nifty ATM Put option IV is quoting at 26.06

**Bank Nifty Options –OI Distribution Weekly**


Index options PCR is at 0.98 v/s 0.81 & F&O Total PCR is at 0.92

Nifty Put options OI distribution shows that 15500 has highest OI concentration followed by 15300 & 15400 which may act as support for current expiry.

Nifty Call strike 15600 followed by 15800 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 33000 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BAN PERIOD: DELTACORP, IBULHSGFIN, RBLBANK & SUNTV**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
ADANI PORTS	676.50	1.08%	106603750.00	34.60%
COFORGE	3677.60	5.52%	670400.00	27.79%
JSWSTEEL	558.90	1.67%	67771350.00	26.72%
TRENT	1034.45	1.30%	5357750.00	21.23%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
MARICO	477.95	-0.54%	12620800.00	14.67%
SYNGENE	556.15	-0.04%	1093400.00	11.24%
OBEROIRLTY	749.40	-1.02%	4741800.00	10.15%
RELIANCE	2473.60	-1.26%	37606000.00	9.17%

**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	1486250	676	600	1001250
APOLLOHOSP	4000	200750	3845	3600	90125
ASIANPAINT	3000	693300	2756	2600	282450
AXISBANK	700	4334400	630.5	600	1531200
BAJAJ-AUTO	4000	406250	3780	3500	153000
BAJAJFINSV	13000	129550	11566	11000	55950
BAJFINANCE	6000	563375	5452	5000	194250
BHARTIARTL	700	3214800	660.8	640	903450
BPCL	330	2363400	307.5	300	1117800
BRITANNIA	3600	68600	3420	3300	66000
CIPLA	1000	1095900	933.55	900	269750
COALINDIA	210	7778400	177.35	170	2032800
DIVISLAB	4000	196100	3665.9	3000	124200
DRREDDY	4400	146750	4283.4	4000	92125
EICHERMOT	3000	114100	2818.95	2700	228900
GRASIM	1500	488300	1317.9	1200	164350
HCLTECH	1000	1340500	974.45	960	324100
HDFC	2300	773400	2165.95	2100	493500
HDFCBANK	1400	4189900	1336.6	1300	1421750
HDFCLIFE	620	1047200	557.8	550	312400
HEROMOTOCO	2700	275100	2678	2300	1222200
HINDALCO	420	5186875	318	300	1410400
HINDUNILVR	2400	701100	2250	2100	391800
ICICIBANK	760	3034625	699.95	680	1926375
INDUSINDBK	800	992700	787	900	712800

<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	1500	2196300	1457.9	1400	1553400
ITC	275	12640000	266.35	250	4624000
JSWSTEEL	600	1013850	558.45	540	801900
KOTAKBANK	1900	742400	1688.15	1600	341600
LT	1660	1687625	1496.05	1500	349600
M&M	1050	1606500	1028	900	933100
MARUTI	8500	210200	8300.3	8000	341200
NESTLEIND	18000	11600	16955	16000	8150
NTPC	160	22024800	136.2	160	1390800
ONGC	165	28208950	135.4	165	3099250
POWERGRID	240	5567652	208.15	250	5999625
RELIANCE	2800	3530000	2469	2500	1044250
SBILIFE	1160	993000	1072.1	1140	154500
SBIN	500	6099000	451.25	440	2880000
SHREECEM	22000	14300	18501	20000	5150
SUNPHARMA	900	1087100	825	800	648900
TATACONSUM	770	537300	718	700	340875
TATAMOTORS	450	6995325	407.15	400	3729225
TATASTEEL	1100	3425925	840.75	800	1076100
TCS	3500	552600	3312.95	3200	419250
TECHM	1200	1172400	991.95	900	407400
TITAN	2300	674250	2040	2000	1135500
ULTRACEMCO	6000	338900	5414.95	5000	80200
UPL	800	872300	633.05	600	527800
WIPRO	500	3299200	420.8	400	1744800

**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	7221	-3330	26308	-1051	-146040	-142490	-155557	-145135
DII	-507	6931	-2638	3623	0	0	0	0
PRO	-3055	-2982	709	17532	-461787	-744199	-300487	-416044
CLIENT	-13132	-10092	-3894	381	-2026741	-1747879	-1388839	-1283704
TOTAL	-9473	-9473	20485	20485	-2634568	-2634568	-1844883	-1844883

**TODAY FII**

**Bought 10,551 Lots of Index Future,  
Sold 3,550 Lots of Index Calls,  
Sold 10,422 Lots of Index Puts,  
Bought 27,359 Lots of Stock Future.**

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