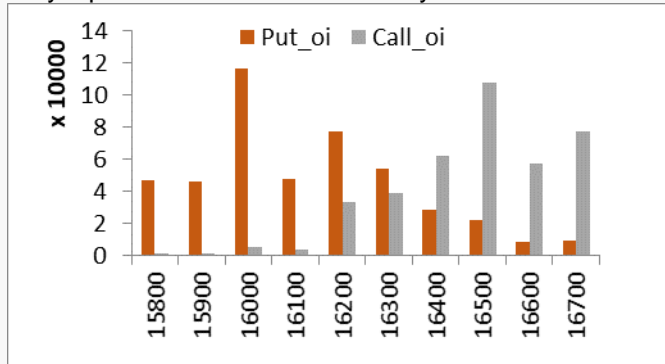


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	16247	India VIX Index	22.38	BankNifty Active Futures	34516.00
Nifty Active Futures OI	10277400	Nifty ATM Call IV	24.22	BankNifty Active Futures OI	32,54,525
Change in OI	-727450	Nifty ATM Put IV	25.82	Change in OI	1243840
Premium / Discount	7.00	PCR Index Options	0.76	Premium / Discount	33.00
Inference	Long Unwinding	PCR F&O Total	0.82	Inference	Long Build Up

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures closed at 16247 on a negative note with 6.61% decrease in the open interest indicating Long Unwinding

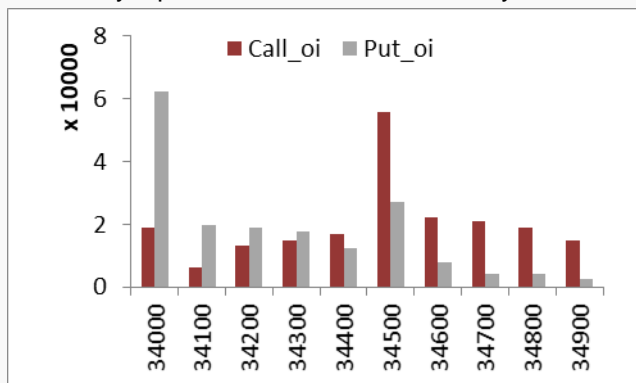
Nifty Futures closed at a premium of 7 points compared to the previous day discount of 3 points.

BankNifty closed at 34516 on positive note with 5.63% increase in open interest indicating Long Build Up.

BankNifty Futures closed at a premium of 33 points compared to the previous day premium of 43 points.

FII's were **Buyers** in **Index Futures** to the tune of **345** crores and were **Buyers** in **Index Options** to the tune of **2173** crores, **Sellers** in the Stock Futures to the tune of **380** crores. **Net Buyers** in the derivative segment to the tune of 2114 crores.

India VIX index is at 22.38 v/s 22.12. Nifty ATM call option IV is currently 24.22 whereas Nifty ATM Put option IV is quoting at 25.82.

Bank Nifty Options –OI Distribution Weekly


Index options PCR is at 0.76 v/s 0.80 & F&O Total PCR is at 0.82.

Nifty Put options OI distribution shows that 16000 has highest OI concentration followed by 16200 & 16300 which may act as support for current expiry.

Nifty Call strike 16500 followed by 16800 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 34000 has highest OI concentration followed by 34500 & 34100 which may act as support for current expiry.

BankNifty Call strike 34500 followed by 34700 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
INDUSTOWER	208.55	0.92%	14277200.00	7.69%
PVR	1777.05	4.13%	2757832.00	6.96%
BANDHANBNK	314.60	0.13%	37870200.00	6.06%
COLPAL	1585.20	0.28%	2924950.00	5.84%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
ALKEM	2978.30	-3.63%	296400.00	11.60%
VOLTAS	979.00	-5.88%	4270500.00	11.33%
SRF	2117.40	-5.22%	4030500.00	10.83%
DIXON	3645.15	-3.65%	931875.00	10.02%

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	900	3496250	766	800	1188750
APOLLOHOSP	4500	176625	3679.85	4000	92375
ASIANPAINT	3100	295500	3091	3000	370500
AXISBANK	800	8551200	659	600	1638000
BAJAJ-AUTO	4000	305750	3587.3	3500	65750
BAJAJFINSV	15000	112350	13610.55	13500	29600
BAJFINANCE	7000	1062500	5914.95	6000	252750
BHARTIARTL	760	2935500	719.4	700	983250
BPCL	400	1837800	352.9	350	487800
BRITANNIA	3500	260200	3237.05	3200	62200
CIPLA	1000	494650	923.45	900	395850
COALINDIA	200	8572200	169.25	170	2574600
DIVISLAB	4600	118700	4297.5	4000	61900
DRREDDY	4200	115250	3896.55	4200	72000
EICHERMOT	2700	139300	2395.5	2600	46550
GRASIM	1700	204725	1544.1	1700	87400
HCLTECH	1200	1427300	1069	1100	567700
HDFC	2300	1387500	2200	2200	567600
HDFCBANK	1400	9630500	1339	1300	2279750
HDFCLIFE	600	1280400	559.5	500	473000
HEROMOTOCO	2600	274500	2462.25	2200	160200
HINDALCO	500	5691050	422.45	500	990075
HINDUNILVR	2300	597900	2180.8	2100	260100
ICICIBANK	800	6190250	709.4	700	2413125
INDUSINDBK	1000	1737000	910.9	900	587700

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1700	3611700	1551	1500	1009800
ITC	270	14032000	259.5	260	3827200
JSWSTEEL	750	673650	643.45	700	415800
KOTAKBANK	1800	926400	1796.15	1700	480800
LT	1700	1193125	1605	1600	378350
M&M	930	1234100	886.15	900	342300
MARUTI	8000	483900	7486.35	7000	118700
NESTLEIND	18000	10250	16560	17000	6325
NTPC	165	19248900	155.1	150	2183100
ONGC	170	13070750	153.15	150	2075150
POWERGRID	250	6858238	242.6	250	6239610
RELIANCE	2800	4135500	2461.7	2500	1151000
SBILIFE	1120	370500	1076.9	1000	149250
SBIN	500	7213500	474	450	2931000
SHREECEM	26000	2050	24480	25000	1950
SUNPHARMA	950	1096200	861	850	435400
TATACONSUM	820	719550	746	750	141750
TATAMOTORS	450	8559975	390.95	400	4617000
TATASTEEL	1300	3189200	1161.25	1200	922675
TCS	3600	633600	3439.5	3500	313200
TECHM	1300	847800	1243	1200	402000
TITAN	2500	757500	2131.95	2100	224625
ULTRACEMCO	7000	125000	6368	6000	61000
UPL	840	1357200	787.15	800	711100
WIPRO	520	3710400	477.1	450	1390400

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	-2944	-7228	17851	21521	26759	23850	44141	23895
DII	-208	-8058	753	11653	0	0	-1907	0
PRO	7535	764	8850	3877	106226	106305	115510	87121
CLIENT	-10208	8697	-371	-9968	256345	259175	145671	192399
TOTAL	-5825	-5825	27083	27083	389330	389330	303415	303415

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