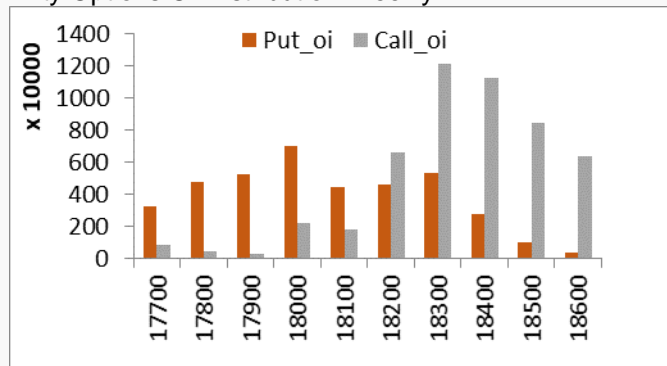


Nifty Futures View	
Nifty Active Futures	18192.00
Nifty Active Futures OI	96,21,550
Change in OI	-1161450
Premium / Discount	32.00
Inference	Long Unwinding

Volatility	
India VIX Index	14.80
Nifty ATM Call IV	14.27
Nifty ATM Put IV	11.64
PCR Index Options	0.79
PCR F&O Total	0.88

Bank Nifty Future View	
BankNifty Active Futures	42366.00
BankNifty Active Futures OI	21,49,500
Change in OI	2166200
Premium / Discount	19.00
Inference	Long Unwinding

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures closed at 18192 on a negative note with 10.77% decrease in the open interest indicating Long Unwinding.

Nifty Futures closed at a premium of 32 points compared to the previous day premium of 48 points.

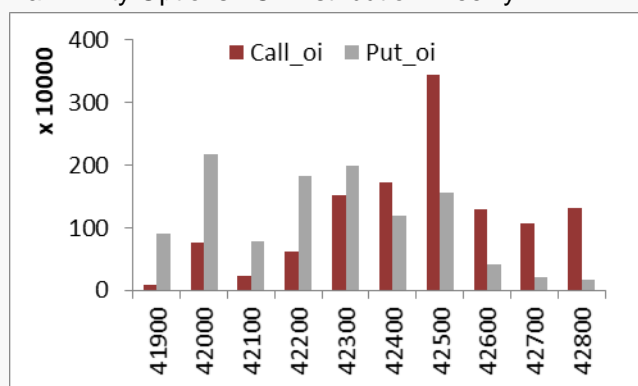
BankNifty closed at 42366 on negative note with 7.67% decrease in open interest indicating Long Unwinding.

BankNifty Futures closed at a premium of 19 points compared to the previous day premium of 68 points.

FII's were **Sellers** in **Index Futures** to the tune of **761** and were **Sellers** in **Index Options** to the tune of **1068** crores, **Buyers** in the Stock Futures to the tune of **194** crores. **Net Sellers** in the derivative segment to the tune of **1230** crores.

In cash Segment, FII Sold 1593 CR & DII Bought 1262 CR

India VIX index is at 14.80 v/s 14.39. ATM CE IV 14.27 & PE IV 11.64

Bank Nifty Options –OI Distribution Weekly


Index options PCR is at 0.79 v/s 0.89 & F&O Total PCR is at 0.88

Nifty Put options OI distribution shows that 18000 has highest OI concentration followed by 18300 & 18200 which may act as support for current expiry.

Nifty Call strike 18300 followed by 18400 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 42000 has highest OI concentration followed 42300 which may act as support for current expiry.

BankNifty Call strike 42500 followed by 42300 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: ESCORTS, GNFC, IBULHSGFIN, PNB & SUNTV
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
ESCORTS	2192.70	7.81%	1930500.00	61.71%
NMDC	115.65	3.68%	34000200.00	14.49%
IDEA	8.45	1.20%	698670000.00	12.23%
BHARTIARTL	854.00	1.58%	46062650.00	7.56%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
POLYCAB	2529.90	-0.48%	1576800.00	23.00%
LTI	4776.60	-2.35%	1449300.00	15.26%
SIEMENS	2824.45	-0.87%	1957450.00	13.02%
UBL	1658.70	-0.65%	1055200.00	10.70%

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
ADANIANT	4100	819250	3999.5	3900	694250
ADANIPTS	900	2593125	870	900	873125
APOLLOHOSP	4500	182000	4404.05	4000	81375
ASIANPAINT	3100	551000	3092	3000	216800
AXISBANK	900	4993200	869.3	800	2330400
BAJAJ-AUTO	3800	213750	3610	3900	110500
BAJAJFINSV	1800	965500	1635	1600	429500
BAJFINANCE	7000	480375	6673	6500	228375
BHARTIARTL	830	2213500	851.7	840	2010200
BPCL	310	1981800	310.5	280	1042200
BRITANNIA	4200	253000	4124.2	4000	141600
CIPLA	1200	746200	1106	1100	485550
COALINDIA	250	10630200	229.05	225	2730000
DIVISLAB	3500	439200	3260	3000	146550
DRREDDY	4500	363875	4358.05	4400	113500
EICHERMOT	3600	650475	3377.6	3300	160125
GRASIM	1800	431775	1683.3	1700	274075
HCLTECH	1060	1166900	1096	1000	665700
HDFC	2700	699000	2621.95	2500	416400
HDFCBANK	1640	2459600	1597.1	1500	1718750
HDFCLIFE	550	1494900	532.9	530	1250700
HEROMOTOCO	2700	529200	2668.25	2500	206700
HINDALCO	450	2111300	430.1	400	1628625
HINDUNILVR	2600	544800	2502.1	2500	328200
ICICIBANK	930	5959250	921	900	2314125

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INDUSINDBK	1200	1745550	1141.25	1100	774450
INFY	1600	2201400	1567	1500	1146600
ITC	360	10921600	337.2	330	2251200
JSWSTEEL	720	1377000	696	700	564300
KOTAKBANK	2000	1857200	1942	1900	900000
LT	2100	991200	2011	2000	428100
M&M	1300	2216900	1223	1300	359800
MARUTI	9200	513400	8856.95	8500	189100
NESTLEIND	21000	27280	19811.65	19000	5840
NTPC	175	10128900	164.4	170	2302800
ONGC	138.25	12685750	135.65	133.25	5055050
POWERGRID	225	3059100	218.85	210	1368900
RELIANCE	2700	2878750	2548	2500	1315000
SBILIFE	1280	401250	1227.5	1200	152250
SBIN	620	8274000	598	580	4185000
SUNPHARMA	1100	1012200	1003.5	1000	468300
TATACONSUM	790	1332900	770.4	750	263700
TATAMOTORS	440	7015275	420.3	400	2594925
TATASTEEL	110	23307000	104.1	100	10157500
TCS	3400	563400	3282.8	3200	273450
TECHM	1100	1973400	1038.5	1000	585000
TITAN	2800	794250	2572	2500	246375
ULTRACEMCO	7000	213500	6750	6700	85100
UPL	760	995800	758.7	750	624000
WIPRO	400	4915000	388	380	1070000

Participant wise Change in Open Interest for Today.

FI	TODAY	PREV DAY	NET	Net 1 Day Ago	DII	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-8574	1025	43408	51982	INDEX FUT	-888	-1099	-73886	-72998
INDEX CALL	-27411	27950	195740	223151	INDEX CALL	0	8	727	727
INDEX PUT	17825	31724	298891	281066	INDEX PUT	-4000	-2000	32098	36098
STK FUT	1148	-1919	111699	110551	STK FUT	1137	-2735	-1390771	-1391908
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	7457	-1930	58117	50660	INDEX FUT	2005	2004	-27639	-29644
INDEX CALL	82121	26552	-35027	-117148	INDEX CALL	-54710	-54510	-161442	-106732
INDEX PUT	-16466	-40929	-271848	-255382	INDEX PUT	2641	11205	-59141	-61782
STK FUT	-8051	12463	1163084	1171135	STK FUT	5766	-7809	115988	110222

Inference: FII's Added More Shorts.
 Clients Added More Longs.
 While PROs unwound few Shorts.

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