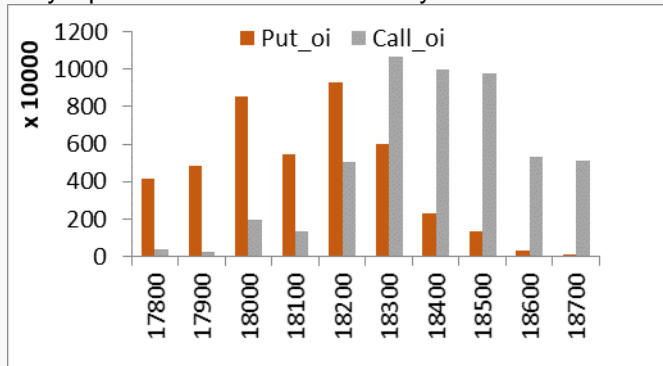


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	18281.00	India VIX Index	13.63	BankNifty Active Futures	42479.00
Nifty Active Futures OI	81,62,850	Nifty ATM Call IV	15.72	BankNifty Active Futures OI	19,12,075
Change in OI	-1458700	Nifty ATM Put IV	11.45	Change in OI	2166200
Premium / Discount	37.00	PCR Index Options	0.99	Premium / Discount	22.00
Inference	Short Covering	PCR F&O Total	0.97	Inference	Short Covering

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures closed at 18281 on a positive note with 15.16% decrease in the open interest indicating Short Covering.

Nifty Futures closed at a premium of 37 points compared to the previous day premium of 32 points.

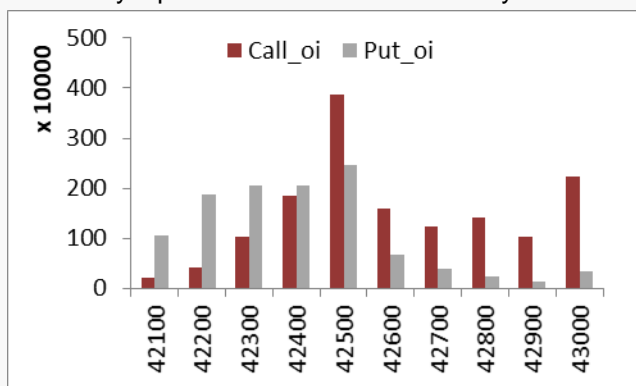
BankNifty closed at 42479 on positive note with 11.50% decrease in open interest indicating Short Covering.

BankNifty Futures closed at a premium of 22 points compared to the previous day premium of 19 points.

FI's were **Buyers** in **Index Futures** to the tune of **1521** and were **Sellers** in **Index Options** to the tune of **2586** crores, **Buyers** in the Stock Futures to the tune of **949** crores. **Net Sellers** in the derivative segment to the tune of **1230** crores.

In cash 297, FI Sold 698 CR & DII Bought 637 CR

India VIX index is at 13.63 v/s 14.80. ATM CE IV 15.72 & PE IV 11.45

Bank Nifty Options –OI Distribution Weekly


Index options PCR is at 0.99 v/s 0.79 & F&O Total PCR is at 0.97

Nifty Put options OI distribution shows that 18200 has highest OI concentration followed by 18000 & 17900 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 42500 has highest OI concentration followed 42300 which may act as support for current expiry.

BankNifty Call strike 42500 followed by 43000 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
LTI	4782.40	0.12%	1709550.00	17.96%
ALKEM	3092.25	0.36%	328800.00	13.15%
JKCEMENT	2955.75	0.63%	611250.00	12.41%
BANKBARODA	166.70	2.65%	97858800.00	11.02%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
MFSL	648.15	-1.27%	5521100.00	64.20%
SYNGENE	597.75	-0.53%	1958000.00	6.30%
MUTHOOTFIN	1059.70	-0.32%	8346100.00	6.04%
ABFRL	310.85	-0.13%	14198600.00	4.94%

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	794500	4034.9	4000	637250
ADANIPTS	900	2204375	881.25	900	731250
APOLLOHOSP	4500	152750	4479	4400	98000
ASIANPAINT	3200	413000	3104.8	3000	158200
AXISBANK	880	4812000	869.8	850	1992000
BAJAJ-AUTO	3800	187500	3619	3900	110000
BAJAJFINSV	1800	878500	1645.05	1600	380500
BAJFINANCE	7000	407750	6696	6500	226750
BHARTIARTL	830	2163150	847	830	1749900
BPCL	310	2061000	306.5	280	910800
BRITANNIA	4200	233600	4151	4000	113600
CIPLA	1200	611000	1103.95	1100	456300
COALINDIA	250	9840600	229.4	225	2658600
DIVISLAB	3500	402000	3306	3000	137550
DRREDDY	4500	262500	4383	4200	105875
EICHERMOT	3600	512400	3378	3300	157325
GRASIM	1800	342475	1700	1700	258400
HCLTECH	1060	1163400	1105.35	1000	633500
HDFC	2700	571200	2630	2500	403500
HDFCBANK	1640	2389200	1597	1500	1508100
HDFCLIFE	550	1289200	540	530	856900
HEROMOTOCO	2700	534000	2676.9	2500	207900
HINDALCO	450	1939300	430.45	400	1426525
HINDUNILVR	2600	479400	2511	2500	353400
ICICIBANK	930	5951000	922.65	920	2406250

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INDUSINDBK	1200	1255500	1172.45	1140	578250
INFY	1600	2113500	1586.9	1500	1058400
ITC	360	9236800	340	340	2126400
JSWSTEEL	720	1044900	709.7	700	730350
KOTAKBANK	2000	1596000	1936	1900	817600
LT	2100	707700	2028	2000	376200
M&M	1300	1883700	1234	1200	331100
MARUTI	9200	486600	8887.15	8500	177200
NESTLEIND	21000	26560	19600	19000	5600
NTPC	180	8857800	167.1	165	2314200
ONGC	138.25	12616450	135.25	133.25	4566100
POWERGRID	225	2970000	218.25	210	1320300
RELIANCE	2700	2562250	2564.9	2500	1268500
SBILIFE	1280	398250	1232	1200	141000
SBIN	610	7213500	599	580	4051500
SUNPHARMA	1100	948500	1011	1000	604100
TATACONSUM	790	1203300	772	750	261000
TATAMOTORS	440	5868150	424.5	420	2811525
TATASTEEL	110	19741250	105.35	100	9481750
TCS	3400	496350	3311	3200	238350
TECHM	1100	1649400	1051.85	1000	538800
TITAN	2800	663750	2607.5	2500	263625
ULTRACEMCO	7000	295000	6855	6700	114600
UPL	760	945100	768	760	653900
WIPRO	400	4280000	389	380	877000

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	16102	-8574	59510	43408	INDEX FUT	708	-888	-73178	-73886
INDEX CALL	41125	-27411	236865	195740	INDEX CALL	0	0	727	727
INDEX PUT	-77710	17825	221181	298891	INDEX PUT	0	-4000	32098	32098
STK FUT	16982	1148	128681	111699	STK FUT	-3752	1137	-1394523	-1390771
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-6133	7457	51984	58117	INDEX FUT	-10677	2005	-38316	-27639
INDEX CALL	-189186	82121	-224213	-35027	INDEX CALL	148061	-54710	-13381	-161442
INDEX PUT	179534	-16466	-92314	-271848	INDEX PUT	-101824	2641	-160965	-59141
STK FUT	-3867	-8051	1159217	1163084	STK FUT	-9363	5766	106625	115988

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

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