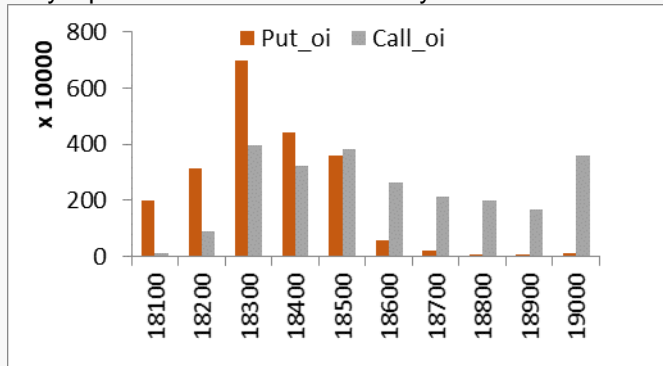


Nifty Futures View	
Nifty Active Futures	18626.00
Nifty Active Futures OI	1,11,90,200
Change in OI	3555450
Premium / Discount	142.00
Inference	Long Build Up

Volatility	
India VIX Index	13.48
Nifty ATM Call IV	11.66
Nifty ATM Put IV	9.5
PCR Index Options	1.38
PCR F&O Total	0.96

Bank Nifty Future View	
BankNifty Active Futures	43285.00
BankNifty Active Futures OI	30,37,875
Change in OI	2166200
Premium / Discount	209.00
Inference	Long Build Up

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures closed at 18626 on a positive note with 46.57% increase in the open interest indicating Long Build Up.

Nifty Futures closed at a premium of 142 points compared to the previous day premium of 130 points.

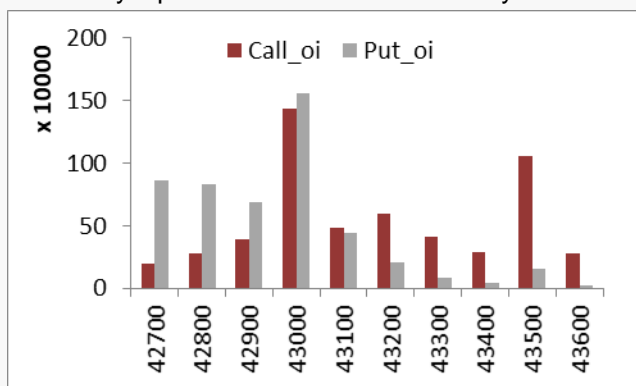
BankNifty closed at 43285 on positive note with 59.90% increase in open interest indicating Long Build Up.

BankNifty Futures closed at a premium of 208 points compared to the previous day premium of 244 points.

FII's were **Buyers** in **Index Futures** to the tune of **3227** and were **Buyers** in **Index Options** to the tune of **8527** crores, **Buyers** in the Stock Futures to the tune of **2249** crores. **Net Buyers** in the derivative segment to the tune of **14342** crores.

In cash, FII Bought 1232 CR & DII Sold 235 CR

India VIX index is at 13.48 v/s 14.20. ATM CE IV 11.66 & PE IV 9.5

Bank Nifty Options –OI Distribution Weekly


Index options PCR is at 1.38 v/s 1.23 & F&O Total PCR is at 0.96

Nifty Put options OI distribution shows that 18300 has highest OI concentration followed by 18400 & 18500 which may act as support for current expiry.

Nifty Call strike 18500 followed by 19000 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 43000 has highest OI concentration followed 42700 which may act as support for current expiry.

BankNifty Call strike 43000 followed by 43500 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
HONAUT	42747.10	3.80%	31785.00	11.94%
RECLTD	104.35	3.73%	49536000.00	11.45%
NESTLEIND	19935.25	0.91%	264920.00	3.99%
PERSISTENT	3923.90	4.18%	576525.00	3.79%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
TATACOMM	1300.70	-0.22%	2546000.00	1.01%
AMBUJACEM	563.75	-0.70%	75834000.00	0.87%
SUNTV	487.15	-2.21%	8956500.00	0.81%
SRTRANSFIN	1286.45	-1.72%	3630600.00	0.60%

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
ADANIENT	4000	685500	3930	3500	374000
ADANIPTS	900	2208750	875.8	900	900000
APOLLOHOSP	5000	137625	4815	4600	109375
ASIANPAINT	3100	353800	3119.85	3100	197600
AXISBANK	900	2091600	880.6	800	2260800
BAJAJ-AUTO	3800	70500	3625	3600	53250
BAJAJFINSV	1700	692000	1632.1	1600	520500
BAJFINANCE	7000	368625	6784	6500	227000
BHARTIARTL	900	1013650	848.95	800	643150
BPCL	320	1128600	320.45	300	923400
BRITANNIA	4200	113000	4204.95	4100	59000
CIPLA	1120	134550	1097.1	1100	273000
COALINDIA	250	2217600	229	215	1419600
DIVISLAB	3300	196500	3303.95	3300	133200
DRREDDY	4500	56875	4417	4200	42125
EICHERMOT	3400	162225	3384.3	3400	77175
GRASIM	1800	205675	1730	1700	161975
HCLTECH	1200	407400	1133	1100	324800
HDFC	2700	326400	2697	2600	304800
HDFCBANK	1700	1120350	1627.6	1500	994950
HDFCLIFE	600	761200	572	550	691900
HEROMOTOCO	2700	158400	2667.05	2600	120900
HINDALCO	450	1385675	438.4	400	436450
HINDUNILVR	2500	303900	2555.1	2500	378900
ICICIBANK	1000	2836625	939	900	1915375

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INDUSINDBK	1200	1640250	1175.25	1200	1041750
INFY	1700	766800	1635	1600	504300
ITC	350	4812800	341.1	340	2766400
JSWSTEEL	750	529200	726.25	700	444150
KOTAKBANK	2000	688800	1949.6	1900	613200
LT	2100	656400	2056	2000	234300
M&M	1300	521500	1253	1200	306600
MARUTI	9000	215600	8992.95	9000	144200
NESTLEIND	20000	4400	19840	19500	3480
NTPC	170	3505500	169.65	170	1767000
ONGC	140	1178100	139	135	920150
POWERGRID	225	1142100	220.6	215	915300
RELIANCE	2600	1599250	2588	2500	809000
SBILIFE	1300	200250	1244.6	1200	96000
SBIN	600	3333000	609.6	600	2775000
SUNPHARMA	1050	409500	1035.5	1000	204400
TATACONSUM	800	1222200	793.2	750	437400
TATAMOTORS	450	2926950	423.9	400	2408250
TATASTEEL	110	11734250	105.45	100	5652500
TCS	3400	440100	3383	3300	321900
TECHM	1100	812400	1068.1	1000	338400
TITAN	2700	381750	2613.85	2600	178500
ULTRACEMCO	7500	75300	6889.4	6500	44500
UPL	800	1002300	774	750	325000
WIPRO	400	2720000	398.1	400	1163000

Participant wise Change in Open Interest for Today.

PARTICIPANT WISE OPEN INTEREST									
FI	TODAY	PREV DAY	NET	Net 1 Day Ago	DII	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	25613	2835	87958	62345	INDEX FUT	5604	-501	-68075	-73679
INDEX CALL	-104253	56733	189345	293598	INDEX CALL	-8	0	719	727
INDEX PUT	-196357	81638	106462	302819	INDEX PUT	-5779	0	26319	32098
STK FUT	-11086	18735	136330	147416	STK FUT	-6776	435	-1400864	-1394088
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-41670	-4579	5735	47405	INDEX FUT	10453	2245	-25618	-36071
INDEX CALL	-29815	33969	-220059	-190244	INDEX CALL	134076	-90702	29993	-104083
INDEX PUT	162991	-66206	4471	-158520	INDEX PUT	39145	-15432	-137252	-176397
STK FUT	-9690	-4738	1144789	1154479	STK FUT	27552	-14432	119745	92193

Inference: FII's Added More Longs.
 Clients Unwound Aggressive Shorts.
 While PROs Unwound Nominal Shorts.

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