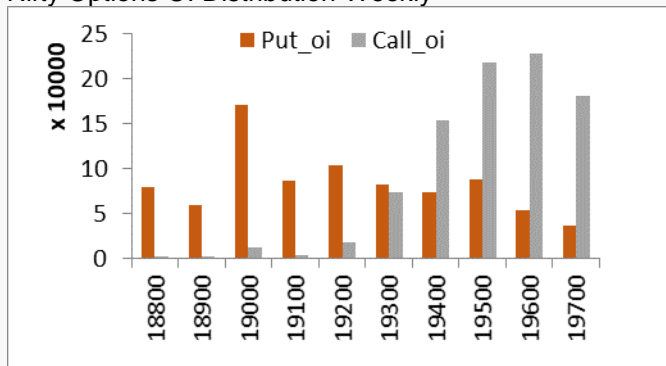


Nifty Futures View	
Nifty Active Futures	19269.00
Nifty Active Futures OI	72,22,400
Change in OI	-1457900
Premium / Discount	-13.00
Inference	Long Unwinding

Volatility	
India VIX Index	10.90
Nifty ATM Call IV	7.96
Nifty ATM Put IV	14.58
PCR Index Options	0.70
PCR F&O Total	0.92

BankNifty Futures View	
BankNifty Active Futures	43141.00
BankNifty Active Futures OI	15,70,500
Change in OI	-455700
Premium / Discount	-10.00
Inference	Long Unwinding

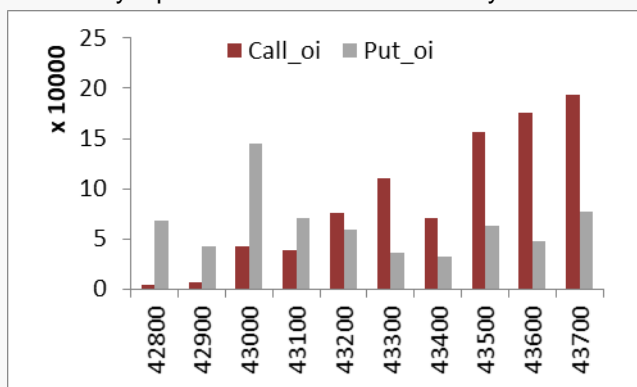
Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 19269 on a negative note with 16.80% Decrease in the open interest indicating Long Unwinding. Nifty Futures yesterday closed at a discount of -13 points compared to its previous day discount of -15 points. BankNifty yesterday closed at 43141 on a negative note with 22.49% Decrease in open interest indicating Long Unwinding, BankNifty Futures yesterday closed at a discount of 10 points compared to its previous day premium of 16 points.

In Yesterday Trading Session FII's

Sold Index Futures to the tune of 328 CR,
Sold Index Option worth 14611 CR
Bought Stock Futures to the tune of 6372 CR
Net Sold in the derivative segment to **the tune of 8226 crores.**
While in Cash Segment
FII Bought 252 CR & DII Bought 1112 CR

India VIX index is at 10.90 v/s 10.82 ATM CE IV 7.96 & PE IV 14.58

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 0.70 as compared to 0.90

Nifty Put options OI distribution shows that 19000 has highest OI concentration followed by 19200 & 19100 which may act as support for current expiry.

Nifty Call strike 19600 followed by 19500 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 42800 which may act as support for current expiry.

BankNifty Call strike 43700 followed by 43600 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: RBLBANK
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
BALKRISIND	2575.15	1.25%	2342700.00	12.36%
IPCALAB	998.55	6.42%	2952300.00	10.11%
MUTHOOTFIN	1280.30	0.35%	7104350.00	9.98%
ABBOTINDIA	22684.65	0.50%	82480.00	7.62%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
HDFCAML	2838.00	-1.56%	4461600.00	13.07%
PERSISTENT	5818.45	-1.39%	1441825.00	12.37%
SBICARD	773.00	-1.83%	11241600.00	9.16%
GNFC	652.15	-1.02%	9785100.00	8.65%

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	2500	942300	2305.35	2000	382800
ADANIPTS	800	1475200	771.5	800	880000
APOLLOHOSP	5100	252000	4958.25	5000	105875
ASIANPAINT	3400	692000	3069.45	3100	191800
AXISBANK	1020	1848125	964.9	980	587500
BAJAJ-AUTO	5500	247000	5408.6	5300	297500
BAJAJFINSV	1700	620000	1613.85	1500	287500
BAJFINANCE	8100	718500	7797.45	7500	248500
BHARTIARTL	960	4014700	940.35	940	1169450
BPCL	360	2950200	342.2	330	891000
BRITANNIA	4600	246000	4539.5	4400	85800
CIPLA	1220	523900	1181.85	1160	284050
COALINDIA	315	8038800	306.45	280	6871200
DIVISLAB	3700	303600	3507.75	3500	88200
DRREDDY	5700	238125	5544.1	5200	56125
EICHERMOT	3500	162400	3442.65	3300	111475
GRASIM	2000	680675	1900.05	1860	111150
HCLTECH	1300	1435000	1237.1	1200	511700
HDFCBANK	1560	6988300	1505.8	1500	2064150
HDFCLIFE	650	1103300	625.3	620	333300
HEROMOTOCO	3260	567600	3156.6	3000	205200
HINDALCO	500	2450000	457	450	515200
HINDUNILVR	2520	1102500	2487	2500	436500
ICICIBANK	950	3142300	928.6	900	1340500
INDUSINDBK	1460	1060000	1429.8	1400	951000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	4094800	1388.15	1400	1003600
ITC	450	6227200	434.85	440	2160000
JSWSTEEL	800	1688850	750.45	750	711450
KOTAKBANK	1800	1182400	1737.85	1700	606400
LT	3100	1131000	2959.9	2900	411600
LTIM	5500	146700	5206.55	5200	142650
M&M	1600	1251600	1562.85	1500	380800
MARUTI	11000	508500	10565.65	10500	355400
NESTLEIND	25000	69760	24220.7	23000	29000
NTPC	245	13173000	235.6	220	2073000
ONGC	185	24505250	184.55	185	3888500
POWERGRID	210	5360400	200.35	180	1324800
RELIANCE	2400	3491000	2260.4	2300	1179000
SBILIFE	1370	572250	1340.15	1300	144750
SBIN	600	15349500	554.5	550	3622500
SUNPHARMA	1150	1565900	1121.35	1100	397600
TATACONSUM	920	1187100	885.55	890	484200
TATAMOTORS	670	7652250	646.85	670	2814375
TATASTEEL	130	24640000	119.85	125	6594500
TCS	3600	1451450	3413.9	3500	531475
TECHM	1300	802800	1155.35	1100	339600
TITAN	3400	744375	3223.65	3100	384000
ULTRACEMCO	8700	205900	8329.5	8200	60800
UPL	630	2155400	585.9	630	856700
WIPRO	420	3415500	383.9	400	1234500

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	-994	-6591	-69924	-68930	INDEX FUT	-4355	474	-18723	-14368
INDEX CALL	-27621	17228	-89374	-61753	INDEX CALL	0	0	0	0
INDEX PUT	-115366	74451	86851	202217	INDEX PUT	-19685	0	120805	140490
STK FUT	79256	-9212	-60893	-140149	STK FUT	1804	12809	-1625431	-1627235
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	19513	4124	62737	43224	INDEX FUT	-14164	1993	25910	40074
INDEX CALL	202644	-15531	278810	76166	INDEX CALL	-175023	-1697	-189441	-14418
INDEX PUT	150820	-168848	-375171	-525991	INDEX PUT	-15769	94397	167515	183284
STK FUT	-71100	-1174	1420594	1491694	STK FUT	-9960	-2423	265730	275690

Inference:

Sold 994 Lots of Index Future,
 Sold 27,621 Lots of Index Calls,
 Sold 1,15,366 Lots of Index Puts,
 Bought 79,256 Lots of Stock Future,

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