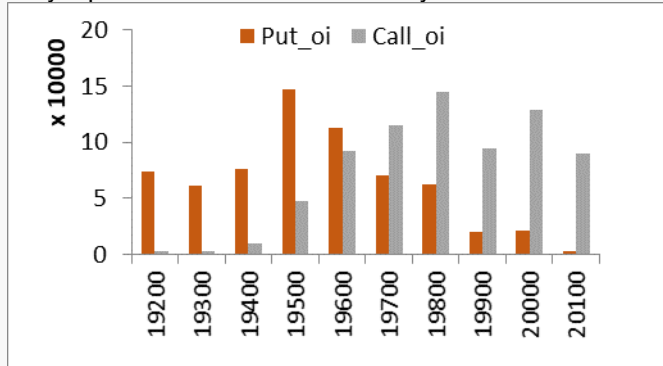


Nifty Futures View	
Nifty Active Futures	19619.00
Nifty Active Futures OI	89,55,500
Change in OI	-282500
Premium / Discount	-6.00
Inference	Long Unwinding

Volatility	
India VIX Index	10.90
Nifty ATM Call IV	7.73
Nifty ATM Put IV	11.59
PCR Index Options	0.93
PCR F&O Total	0.99

BankNifty Futures View	
BankNifty Active Futures	43845.00
BankNifty Active Futures OI	24,16,260
Change in OI	-275745
Premium / Discount	91.00
Inference	Long Unwinding

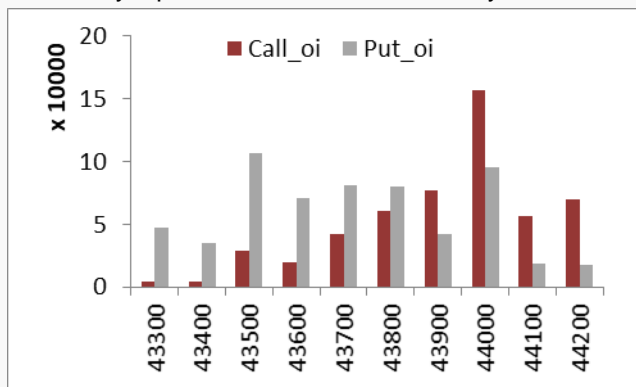
Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 19619 on a negative note with 3.06% Decrease in the open interest indicating Long Unwinding. Nifty Futures yesterday closed at a discount of -6 points compared to its previous day premium of 12 points. BankNifty yesterday closed at 43845 on a negative note with 10.24% Decrease in open interest indicating Long Unwinding, BankNifty Futures yesterday closed at a premium of 91 points compared to its previous day premium of 165 points.

In Yesterday Trading Session FII's

Sold Index Futures to the tune of 392 CR,
Bought Index Option worth 29012 CR
Bought Stock Futures to the tune of 593 CR
Net Bought in the derivative segment to the tune of 29230 crores.
While in Cash Segment
FII Sold 1094 CR & DII Bought 736 CR

India VIX index is at 10.90 v/s 10.96 ATM CE IV 7.73 & PE IV 11.59

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 0.93 as compared to 0.82

Nifty Put options OI distribution shows that 19500 has highest OI concentration followed by 19600 & 19200 which may act as support for current expiry.

Nifty Call strike 19800 followed by 20000 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 43500 has highest OI concentration followed 44000 which may act as support for current expiry.

BankNifty Call strike 44000 followed by 44200 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BAN PERIOD: BALRAMCHINI, DELTACORP
 GNFC, IBULHSGFIN, INDIACEM, MANAPPURAM
 MCX.**

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
BAJAJ-AUTO	5480.50	6.45%	3112500.00	27.18%
NESTLEIND	24114.40	3.41%	341240.00	13.31%
ULTRACEMCO	8542.45	2.86%	1716800.00	7.91%
M&MFIN	282.85	0.52%	52628000.00	7.79%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
ASTRAL	1839.00	-6.21%	3992593.00	18.48%
IGL	458.95	-4.86%	14015375.00	17.97%
LALPATHLAB	2509.70	-0.16%	1188600.00	16.32%
IPCALAB	946.25	-1.14%	2852850.00	10.47%

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	1499100	2405.15	2400	563400
ADANIPTS	850	1791200	794.15	800	1249600
APOLLOHOSP	5100	308250	4988.95	5000	130500
ASIANPAINT	3400	943000	3101.6	3100	375200
AXISBANK	1020	2470625	993.75	1000	1063750
BAJAJ-AUTO	5500	464750	5480.5	5300	517250
BAJAJFINSV	1700	904000	1636.95	1600	492500
BAJFINANCE	8100	849000	7865.3	7500	278250
BHARTIARTL	960	4228450	945.85	940	1330000
BPCL	360	3522600	353.75	350	1501200
BRITANNIA	4600	307800	4604.05	4400	97200
CIPLA	1250	505700	1223.55	1200	484250
COALINDIA	320	10579800	314.8	280	7501200
DIVISLAB	3800	321200	3646.3	3500	112800
DRREDDY	5700	260875	5635.35	5500	107750
EICHERMOT	3500	241325	3509.7	3300	156275
GRASIM	2000	808925	1976.15	1960	155325
HCLTECH	1300	2037700	1254.8	1200	790300
HDFCBANK	1600	8759300	1517.15	1500	3131150
HDFCLIFE	650	1377200	638.7	630	807400
HEROMOTOCO	3200	452400	3271.6	3100	304800
HINDALCO	500	3117800	480.45	470	1177400
HINDUNILVR	2520	1059300	2547.15	2500	885300
ICICIBANK	1000	3532200	937	950	2020900
INDUSINDBK	1460	2350500	1452.05	1400	1322000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	5477200	1416.5	1400	1654400
ITC	460	8137600	450.05	440	5163200
JSWSTEEL	800	1602450	780.2	750	745200
KOTAKBANK	1800	1592800	1741.35	1700	536800
LT	3100	1137600	3061.15	2900	535200
LTIM	5500	208500	5462.3	5200	326100
M&M	1600	1469300	1571.85	1500	504000
MARUTI	11000	558900	10790.8	10500	509900
NESTLEIND	25000	45560	24114.4	23000	42480
NTPC	250	14784000	239.95	220	2499000
ONGC	185	25633300	186.15	185	5848150
POWERGRID	210	5619600	206.3	200	2124000
RELIANCE	2400	4989750	2309.55	2300	1973000
SBILIFE	1400	290250	1350.9	1300	192000
SBIN	600	20758500	572.75	550	5206500
SUNPHARMA	1150	1695400	1141.15	1100	490000
TATACONSUM	920	1570500	895.4	890	495900
TATAMOTORS	700	8911950	668.8	670	3723525
TATASTEEL	130	34864500	125.85	125	9520500
TCS	3600	2224950	3461.5	3500	735000
TECHM	1300	1097400	1175.2	1200	526200
TITAN	3400	985125	3289.15	3100	419250
ULTRACEMCO	8600	185700	8542.45	8400	115500
UPL	630	2761200	613.65	630	990600
WIPRO	420	3568500	395.3	390	2115000

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	-2717	-7934	-62339	-59622	INDEX FUT	-678	2727	-14842	-14164
INDEX CALL	-26975	-145708	-78981	-52006	INDEX CALL	0	0	0	0
INDEX PUT	26301	-139141	127766	101465	INDEX PUT	8125	0	140490	132365
STK FUT	2442	-17408	-130937	-133379	STK FUT	-480	-8067	-1640044	-1639564
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	6653	-16998	39100	32447	INDEX FUT	-3258	22205	38081	41339
INDEX CALL	-4309	90061	91697	96006	INDEX CALL	31284	55647	-12721	-44005
INDEX PUT	42314	-87963	-357143	-399457	INDEX PUT	-76740	227104	88887	165627
STK FUT	5014	17810	1492868	1487854	STK FUT	-6976	7665	278113	285089

Inference:

Sold 2,717 Lots of Index Future,
 Sold 26,975 Lots of Index Calls,
 Bought 26,301 Lots of Index Puts,
 Bought 2,442 Lots of Stock Future,

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