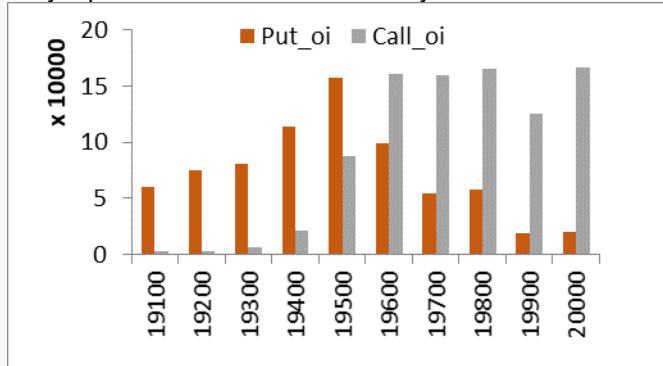


Nifty Futures View	
Nifty Active Futures	19528.00
Nifty Active Futures OI	86,80,300
Change in OI	-275200
Premium / Discount	-15.00
Inference	Long Unwinding

Volatility	
India VIX Index	10.82
Nifty ATM Call IV	6.17
Nifty ATM Put IV	11.48
PCR Index Options	0.90
PCR F&O Total	0.90

BankNifty Futures View	
BankNifty Active Futures	43739.00
BankNifty Active Futures OI	20,26,200
Change in OI	-390060
Premium / Discount	16.00
Inference	Long Unwinding

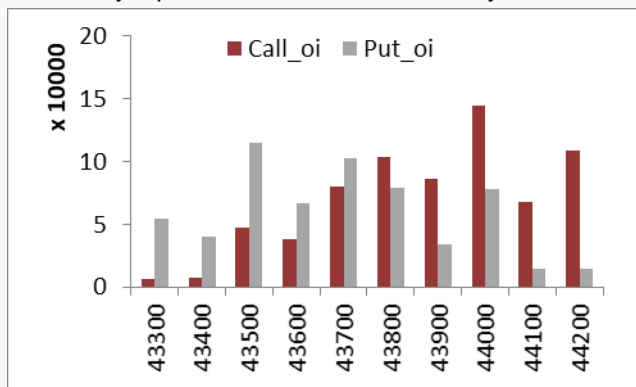
Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 19528 on a negative note with 3.07% Decrease in the open interest indicating Long Unwinding. Nifty Futures yesterday closed at a discount of -15 points compared to its previous day discount of -6 points. BankNifty yesterday closed at 43739 on a negative note with 16.14% Decrease in open interest indicating Long Unwinding, BankNifty Futures yesterday closed at a premium of 16 points compared to its previous day premium of 91 points.

In Yesterday Trading Session FII's

Sold Index Futures to the tune of 637 CR,
Bought Index Option worth 8186 CR
Sold Stock Futures to the tune of 812 CR
Net Bought in the derivative segment to the tune of 6772 crores.
While in Cash Segment
FII Bought 456 CR & DII Bought 9 CR

India VIX index is at 10.82 v/s 10.90 ATM CE IV 6.17 & PE IV 11.48

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 0.90 as compared to 0.93

Nifty Put options OI distribution shows that 19500 has highest OI concentration followed by 19400 & 19600 which may act as support for current expiry.

Nifty Call strike 19800 followed by 19600 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 43700 which may act as support for current expiry.

BankNifty Call strike 44000 followed by 43800 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: IBULHSGFIN
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
SBILIFE	1364.05	0.97%	7047000.00	13.97%
METROPOLIS	1511.70	0.30%	2196400.00	13.61%
LALPATHLAB	2517.00	0.29%	1324200.00	11.41%
DIXON	5514.15	0.24%	1590800.00	10.26%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
MGL	1033.55	-8.14%	3469600.00	43.75%
IGL	404.15	-11.9%	19009375.00	35.63%
CROMPTON	285.10	-3.63%	13563000.00	10.31%
DABUR	524.70	-0.16%	21525000.00	10.23%

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	1425000	2395.85	2400	520500
ADANIPTS	800	1760800	792.55	800	1148000
APOLLOHOSP	5100	306625	4967.35	5000	120500
ASIANPAINT	3400	843800	3102.55	3100	316600
AXISBANK	1000	2135000	981.5	1000	794375
BAJAJ-AUTO	5600	307000	5486.65	5300	467250
BAJAJFINSV	1700	831500	1632.7	1500	337000
BAJFINANCE	8100	879375	7782.55	7500	307125
BHARTIARTL	960	4157200	946.4	940	1784100
BPCL	360	3366000	345.85	350	916200
BRITANNIA	4600	270400	4568.6	4400	104200
CIPLA	1220	586300	1201.75	1200	338000
COALINDIA	315	8421000	312.05	280	7467600
DIVISLAB	3700	297200	3564.6	3500	186200
DRREDDY	5700	219625	5567.05	5200	80625
EICHERMOT	3500	213325	3479.85	3300	142625
GRASIM	2000	873525	1943.5	1960	116375
HCLTECH	1300	1772400	1257.05	1200	665000
HDFCBANK	1600	7457450	1521.3	1500	2747250
HDFCLIFE	650	1225400	639.45	630	518100
HEROMOTOCO	3260	425400	3218.05	3100	245400
HINDALCO	500	3165400	471.95	470	907200
HINDUNILVR	2520	1123500	2489.85	2500	569400
ICICIBANK	1000	3140900	933.4	900	1622600
INDUSINDBK	1460	1310500	1466.4	1400	1434000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	4849600	1412.9	1400	1552000
ITC	460	7896000	438.3	440	3294400
JSWSTEEL	800	2162700	770.9	750	967950
KOTAKBANK	1800	1639200	1768.1	1700	643600
LT	3100	1266300	3015.9	2900	500100
LTIM	5500	171000	5427.3	5200	301950
M&M	1600	1342600	1557.4	1500	427700
MARUTI	11000	538300	10727.1	10500	451100
NESTLEIND	25000	92360	24256.6	23000	40800
NTPC	245	13893000	240.45	240	2694000
ONGC	185	25113550	185.75	185	7064750
POWERGRID	210	5605200	203.2	200	1591200
RELIANCE	2400	4699750	2297.15	2300	1875250
SBILIFE	1370	579750	1364.05	1300	190500
SBIN	600	19633500	564.5	550	4914000
SUNPHARMA	1150	1671600	1140.45	1100	485100
TATACONSUM	920	1368000	897.25	890	517500
TATAMOTORS	700	9749850	662.6	670	3836100
TATASTEEL	130	29293000	123.2	125	8481000
TCS	3600	1862525	3490.2	3500	670425
TECHM	1300	937200	1172.7	1200	445200
TITAN	3400	981375	3262.1	3100	445875
ULTRACEMCO	8700	201800	8461.4	8200	87600
UPL	630	2551900	603	630	955500
WIPRO	420	3399000	392.45	400	1747500

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	-6591	-2717	-68930	-62339	INDEX FUT	474	-678	-14368	-14842
INDEX CALL	17228	-26975	-61753	-78981	INDEX CALL	0	0	0	0
INDEX PUT	74451	26301	202217	127766	INDEX PUT	0	8125	140490	140490
STK FUT	-9212	2442	-140149	-130937	STK FUT	12809	-480	-1627235	-1640044
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	4124	6653	43224	39100	INDEX FUT	1993	-3258	40074	38081
INDEX CALL	-15531	-4309	76166	91697	INDEX CALL	-1697	31284	-14418	-12721
INDEX PUT	-168848	42314	-525991	-357143	INDEX PUT	94397	-76740	183284	88887
STK FUT	-1174	5014	1491694	1492868	STK FUT	-2423	-6976	275690	278113

Inference:

Sold 6,591 Lots of Index Future,
 Bought 17,228 Lots of Index Calls,
 Bought 74,451 Lots of Index Puts,
 Sold 9,212 Lots of Stock Future,

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