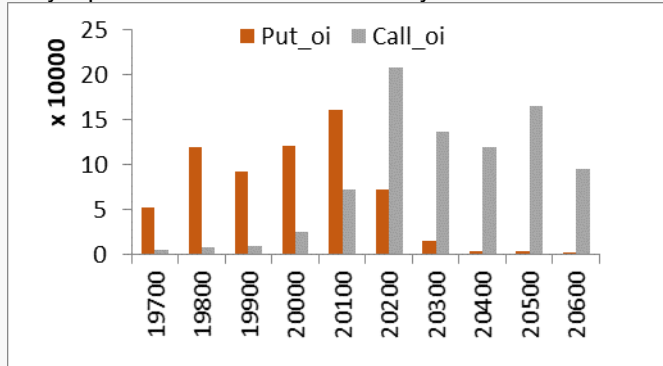


Nifty Futures View	
Nifty Active Futures	20179.00
Nifty Active Futures OI	1,07,62,000
Change in OI	-229300
Premium / Discount	46.00
Inference	Long Unwinding

Volatility	
India VIX Index	10.84
Nifty ATM Call IV	8.62
Nifty ATM Put IV	10.12
PCR Index Options	1.10
PCR F&O Total	0.99

BankNifty Futures View	
BankNifty Active Futures	46073.00
BankNifty Active Futures OI	14,96,370
Change in OI	-128535
Premium / Discount	93.00
Inference	Long Unwinding

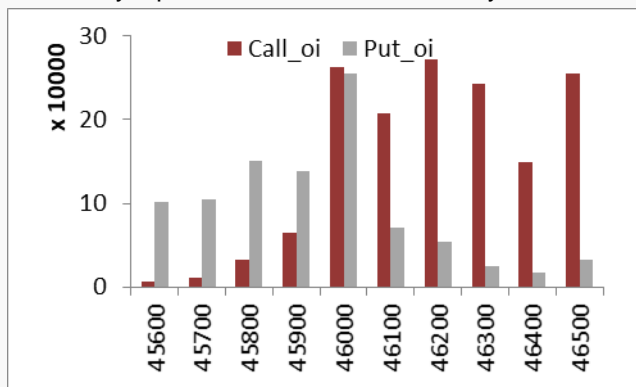
Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 20179 on a negative note with 2.09% Decrease in the open interest indicating Long Unwinding. Nifty Futures yesterday closed at a premium of 46 points compared to its previous day premium of 57 points. BankNifty yesterday closed at 46073 on negative note with 7.91% Decrease in open interest indicating Long Unwinding. BankNifty Futures yesterday closed at a premium of 93 points compared to its previous day premium of 57 points.

In Yesterday Trading Session FII's

Sold Index Futures to the tune of 332 CR,
Sold Index Option worth 16723 CR
Sold Stock Futures to the tune of 535 CR
Net Sold in the derivative segment to the tune of 17424 crores.
While in Cash Segment
FII Sold 1237 CR & DII Bought 553 CR

India VIX index is at 10.84 v/s 10.90 ATM CE IV 8.62 & PE IV 10.12

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 1.10 as compared to 1.31

Nifty Put options OI distribution shows that 20100 has highest OI concentration followed by 19800 & 20000 which may act as support for current expiry.

Nifty Call strike 20200 followed by 20500 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 46000 has highest OI concentration followed 45800 which may act as support for current expiry.

BankNifty Call strike 46200 followed by 46000 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: BALRAMCHIN, BHEL, CHAMBALFERT, DELTACORP, IBULHSGFIN, IEX, MANAPPURAM, PNB, RECLTD, ZEEL.

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
PNB	77.15	3.91%	292352000.00	11.50%
LALPATHLAB	2368.00	0.93%	1013100.00	10.47%
HAL	3987.35	0.63%	5215500.00	8.12%
SAIL	96.70	0.21%	142848000.00	7.47%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
IPCALAB	923.90	-0.90%	2379650.00	32.36%
DELTACORP	177.45	-2.20%	18603200.00	23.86%
SBICARD	822.40	-2.20%	10716000.00	15.06%
NATIONALUM	96.00	-1.74%	69367500.00	7.81%

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	2600	1223400	2508.2	2400	601200
ADANIPOINTS	900	3388000	832.8	800	1351200
APOLLOHOSP	5100	245875	5090.35	4900	161625
ASIANPAINT	3300	653400	3215.45	3200	454400
AXISBANK	1000	2673125	1025.6	1000	2061875
BAJAJ-AUTO	5200	312250	5193.1	5000	394500
BAJAJFINSV	1560	1185500	1564	1520	578500
BAJFINANCE	8000	436625	7550.85	7000	231250
BHARTIARTL	890	2110900	919.4	900	1588400
BPCL	360	2907000	360.4	350	2581200
BRITANNIA	4600	425000	4595.4	4500	166200
CIPLA	1300	1197950	1244.55	1240	946400
COALINDIA	300	11067000	282	260	10235400
DIVISLAB	3800	228200	3796.6	3700	99800
DRREDDY	6000	191625	5744.9	5600	89000
EICHERMOT	3500	349125	3436.2	3400	168000
GRASIM	2000	563350	1957.9	1800	284050
HCLTECH	1200	1643600	1303.1	1200	809900
HDFCBANK	1600	5930650	1633.25	1600	3896750
HDFCLIFE	660	1515800	661.45	650	844800
HEROMOTOCO	3100	828600	3108.95	3000	243600
HINDALCO	500	4810400	485.9	470	2420600
HINDUNILVR	2500	1570500	2491.4	2500	651000
ICICIBANK	1000	5604200	993.05	950	1829100
INDUSINDBK	1500	1126500	1461.1	1400	990000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1480	3975600	1492.05	1400	964000
ITC	460	13862400	453.45	450	5307200
JSWSTEEL	820	2053350	811.2	800	949050
KOTAKBANK	1820	1537600	1802.85	1800	1149200
LT	3000	1758300	2924.65	2700	1018500
LTIM	5500	169500	5512.75	5000	75900
M&M	1700	1457400	1638.95	1600	744100
MARUTI	11000	491900	10554.6	10000	393800
NESTLEIND	23000	14520	22825.5	22000	20120
NTPC	240	16878000	241.65	230	4578000
ONGC	185	50658300	187.15	185	10044650
POWERGRID	198.75	6904800	200.25	195	2667600
RELIANCE	2500	7951000	2443.2	2400	2588250
SBILIFE	1400	741000	1375.05	1300	233250
SBIN	600	10377000	604.05	600	5596500
SUNPHARMA	1160	2699900	1149.65	1100	417200
TATACONSUM	900	3276000	882	840	563400
TATAMOTORS	700	5890950	641.65	600	4978950
TATASTEEL	135	35381500	130.55	130	22995500
TCS	3600	990500	3606.4	3300	540925
TECHM	1300	1617600	1288.25	1260	441000
TITAN	3400	585750	3332.75	3200	663375
ULTRACEMCO	8700	191000	8649.35	8000	68200
UPL	650	2870400	630	600	1505400
WIPRO	440	6352500	437	400	3517500

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	-3035	3193	58995	62030	INDEX FUT	-800	-363	-19953	-19153
INDEX CALL	-21036	-5894	296491	317527	INDEX CALL	0	0	0	0
INDEX PUT	77656	-70040	397887	320231	INDEX PUT	-2500	-4000	141170	143670
STK FUT	-7953	70169	-28205	-20252	STK FUT	-5184	-23651	-1544188	-1539004
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-4994	-1967	-42107	-37113	INDEX FUT	8829	-863	3065	-5764
INDEX CALL	130425	-12620	-69486	-199911	INDEX CALL	-109389	18514	-227009	-117620
INDEX PUT	-288077	101004	-521047	-232970	INDEX PUT	212921	-26964	-18010	-230931
STK FUT	1569	-20348	1335139	1333570	STK FUT	11568	-26170	237254	225686

Inference:

Sold 3,035 Lots of Index Futs,
 Sold 21,036 Lots of Index Calls,
 Bought 77,656 Lots of Index Puts,
 Sold 7,953 Lots of Stock Futs...

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