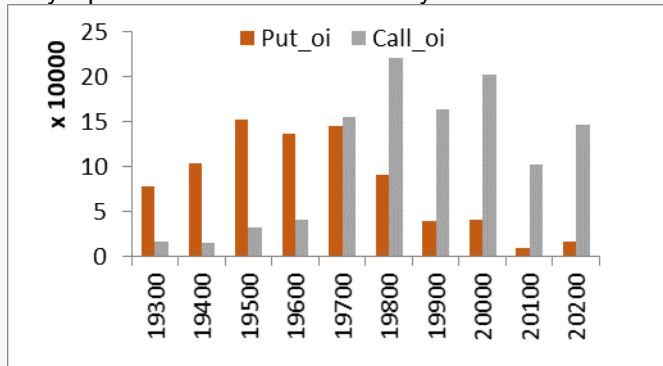


Nifty Futures View	
Nifty Active Futures	19701.00
Nifty Active Futures OI	77,41,000
Change in OI	-914250
Premium / Discount	26.00
Inference	Long Unwinding

Volatility	
India VIX Index	10.90
Nifty ATM Call IV	10.85
Nifty ATM Put IV	9.54
PCR Index Options	0.91
PCR F&O Total	0.92

BankNifty Futures View	
BankNifty Active Futures	44813.00
BankNifty Active Futures OI	14,98,965
Change in OI	-62145
Premium / Discount	47.00
Inference	Short Covering

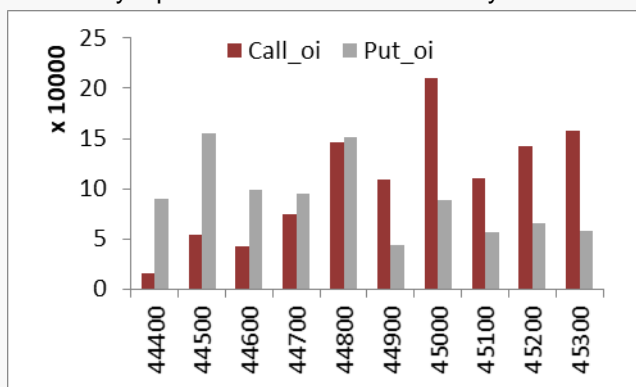
Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 19701 on a negative note with 10.56% Decrease in the open interest indicating Long Unwinding. Nifty Futures yesterday closed at a premium of 26 points compared to its previous day premium of 34 points. BankNifty yesterday closed at 44813 on positive note with 3.98% Decrease in open interest indicating Short Covering. BankNifty Futures yesterday closed at a premium of 47 points compared to its previous day premium of 66 points.

In Yesterday Trading Session FII's

Sold Index Futures to the tune of 1466 CR,
Bought Index Option worth 919 CR
Bought Stock Futures to the tune of 2340 CR
Net Bought in the derivative segment to the tune of 1691 crores.
While in Cash Segment
FII Sold 2333 CR & DII Bought 1579 CR

India VIX index is at 10.90 v/s 10.66 ATM CE IV 10.85 & PE IV 9.54

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 0.91 as compared to 0.93

Nifty Put options OI distribution shows that 19500 has highest OI concentration followed by 19700 & 19600 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 44500 has highest OI concentration followed 44800 which may act as support for current expiry.

BankNifty Call strike 45000 followed by 44800 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: BALRAMCHINI, CANBK, GRANULES, HINDCOPPER, IBULHSGFIN.

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
DALBHARAT	2338.15	3.73%	1731500.00	23.55%
PNB	80.20	3.55%	273440000.00	16.77%
GODREJPROP	1601.55	3.70%	4129175.00	14.43%
BALRAMCHIN	440.95	6.45%	12747200.00	14.11%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
BOSCHLTD	19142.75	-0.25%	124750.00	4.88%
INDIACEM	233.10	-0.47%	21483200.00	4.53%
RECLTD	271.35	-0.07%	62872000.00	4.52%
TATAMOTORS	619.75	-0.30%	71735925.00	4.45%

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	1245300	2466.25	2400	540600
ADANIPOINTS	900	2719200	827.5	800	1160800
APOLLOHOSP	5100	238625	4989.5	4900	151375
ASIANPAINT	3400	548000	3268.6	3200	273400
AXISBANK	1000	2384375	1018.25	1000	1895625
BAJAJ-AUTO	5200	294000	5017.5	5000	145000
BAJAJFINSV	1560	1051000	1543.1	1520	593500
BAJFINANCE	8000	337875	7489.2	7400	207250
BHARTIARTL	920	2289500	912.3	880	1415500
BPCL	360	4129200	352.15	350	1508400
BRITANNIA	4700	299600	4557.2	4500	101200
CIPLA	1250	1229150	1189.2	1240	685100
COALINDIA	260	10815000	283.5	260	9622200
DIVISLAB	3800	203800	3715.45	3450	94600
DRREDDY	5700	227875	5526.5	5500	113000
EICHERMOT	3450	284725	3404.7	3400	133350
GRASIM	2000	300200	1911.15	1800	181450
HCLTECH	1200	1610000	1271.35	1200	809200
HDFCBANK	1600	10204150	1533.7	1500	2419450
HDFCLIFE	660	1201200	649.3	640	640200
HEROMOTOCO	3100	642000	3012.75	3000	232200
HINDALCO	500	4695600	478.35	470	2277800
HINDUNILVR	2540	1303800	2483.05	2500	462600
ICICIBANK	1000	6116600	951.15	950	1562400
INDUSINDBK	1500	1118000	1452.4	1400	1268000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1480	3996800	1495	1480	1130800
ITC	460	11577600	443.75	450	3384000
JSWSTEEL	820	2249100	775.7	760	731700
KOTAKBANK	1800	1804000	1756.85	1800	1173600
LT	3000	1422900	2911.6	2700	739800
LTIM	5500	164100	5432.25	5000	61650
M&M	1700	1437800	1603.4	1550	635600
MARUTI	11000	452700	10535.9	10000	284800
NESTLEIND	22500	12400	22576.8	22000	13360
NTPC	240	19479000	237.8	230	5514000
ONGC	185	50346450	185.5	185	13536600
POWERGRID	198.75	6429600	198.95	195	2793600
RELIANCE	2500	7424750	2361.3	2400	1952750
SBILIFE	1340	644250	1322.95	1300	222000
SBIN	600	12639000	597.9	600	4386000
SUNPHARMA	1160	2839900	1132.1	1120	525000
TATACONSUM	900	2471400	878.4	850	468000
TATAMOTORS	650	6978225	621.6	600	4293525
TATASTEEL	135	31784500	126.65	130	15405500
TCS	3600	623000	3604.4	3500	362425
TECHM	1300	814800	1302.1	1260	466200
TITAN	3200	478125	3271.2	3200	603375
ULTRACEMCO	8700	133200	8207.7	8000	52300
UPL	650	2828800	615.5	610	1129700
WIPRO	445	4717500	419.7	400	2634000

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	-15634	-10473	-3542	12092	INDEX FUT	-319	625	-23369	-23050
INDEX CALL	45763	-72371	148375	102612	INDEX CALL	0	0	0	0
INDEX PUT	-16292	-40667	360849	377141	INDEX PUT	0	5781	118233	118233
STK FUT	26639	10254	-11819	-38458	STK FUT	-10785	-3816	-1591038	-1580253
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	19643	10001	46124	26481	INDEX FUT	-3690	-153	-19213	-15523
INDEX CALL	-123624	110384	144207	267831	INDEX CALL	77863	-38014	-292584	-370447
INDEX PUT	66119	13382	-513023	-579142	INDEX PUT	-49826	21503	33942	83768
STK FUT	-2534	12739	1375696	1378230	STK FUT	-13320	-19177	227161	240481

Inference:

Sold 15,634 Lots of Index Futs,
 Bought 45,763 Lots of Index Calls,
 Sold 16,292 Lots of Index Puts,
 Bought 26,639 Lots of Stock Futs...

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