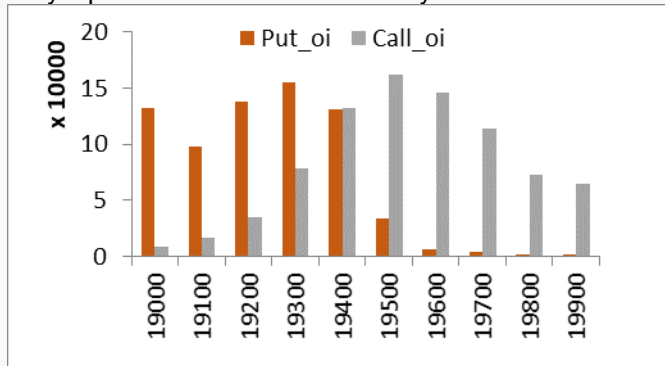


Nifty Futures View	
Nifty Active Futures	19477.00
Nifty Active Futures OI	1,10,36,700
Change in OI	-48950
Premium / Discount	70.00
Inference	Long Unwinding

Volatility	
India VIX Index	11.19
Nifty ATM Call IV	10.11
Nifty ATM Put IV	10.27
PCR Index Options	1.07
PCR F&O Total	0.96

BankNifty Futures View	
BankNifty Active Futures	43927.00
BankNifty Active Futures OI	24,19,380
Change in OI	-31935
Premium / Discount	189.00
Inference	Short Covering

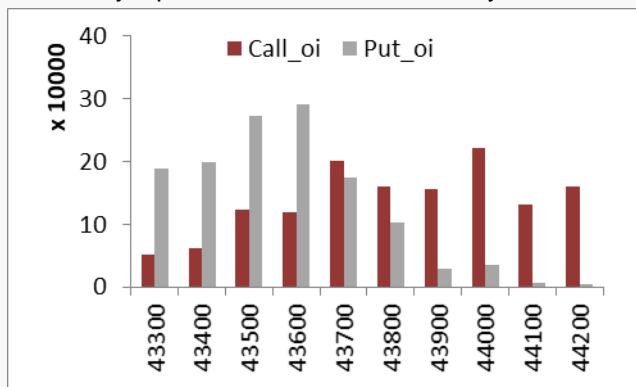
Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 19477 on a negative note with 0.44% Decrease in the open interest indicating Long Unwinding. Nifty Futures yesterday closed at a premium of 70 points compared to its previous day premium of 75 points. BankNifty yesterday closed at 43927 on a positive note with 1.30% Decrease in open interest indicating Short Covering. BankNifty Futures yesterday closed at a premium of 189 points compared to its previous day premium of 220 points.

In Yesterday Trading Session FII's

Bought Index Futures to the tune of 125 CR,
Bought Index Option worth 4185 CR
Bought Stock Futures to the tune of 940 CR
Net Buyers in the derivative segment to the tune of 5273 crores.
While in Cash Segment
FII Sold 497.21 CR & DII Bought 700.28 CR

India VIX index is at 11.19 v/s 11.10 ATM CE IV 10.11 & PE IV 10.27

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 1.07 as compared to 1.14

Nifty Put options OI distribution shows that 19300 has highest OI concentration followed by 19200 & 19000 which may act as support for current expiry.

Nifty Call strike 19500 followed by 19600 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 43600 has highest OI concentration followed 43500 which may act as support for current expiry.

BankNifty Call strike 44000 followed by 43700 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: GNFC
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
IOC	104.35	4.93%	160855500.00	12.27%
TRENT	2440.95	9.08%	3667200.00	10.32%
ONGC	193.50	0.29%	38773350.00	8.78%
ESCORTS	3136.90	1.27%	2166175.00	6.97%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
APOLLOTYRE	384.40	-2.36%	14749200.00	18.82%
BATAINDIA	1528.65	-1.37%	1989750.00	12.42%
BANKBARODA	192.40	-1.84%	151848450.00	11.44%
ATUL	6511.50	-2.95%	439050.00	11.08%

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	2300	1196100	2245.5	1900	563700
ADANIPTS	800	1566400	802.1	800	1289600
APOLLOHOSP	5200	152625	5165.45	5100	150625
ASIANPAINT	3200	421600	3043.3	2800	321000
AXISBANK	1000	2948750	1023.4	1000	1673125
BAJAJ-AUTO	5500	170750	5437.05	5000	126625
BAJAJFINSV	1600	992500	1573.55	1500	388500
BAJFINANCE	8000	600750	7524.15	7500	383250
BHARTIARTL	930	5769350	941.75	850	2048200
BPCL	365	3342600	374.35	360	1895400
BRITANNIA	4600	355000	4674.55	4500	205800
CIPLA	1250	544700	1219.25	1200	399100
COALINDIA	320	7486500	314.8	290	4273500
DIVISLAB	3600	283000	3492.55	3300	342200
DRREDDY	5600	177125	5427.8	5300	72500
EICHERMOT	3600	135975	3527.45	3400	159250
GRASIM	2000	305425	1930	1800	136800
HCLTECH	1290	1564500	1278.55	1200	497700
HDFCBANK	1500	7872150	1494.5	1400	3207600
HDFCLIFE	650	885500	624.4	600	503800
HEROMOTOCO	3200	616800	3147.35	3000	236700
HINDALCO	500	2850400	487.25	450	1124200
HINDUNILVR	2600	685800	2508.25	2500	517800
ICICIBANK	950	3577000	950.4	900	1928500
INDUSINDBK	1500	2006500	1493.8	1400	1184500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	2646000	1407.65	1400	915200
ITC	450	6147200	435	430	2699200
JSWSTEEL	800	839025	752.75	750	662175
KOTAKBANK	1800	1504000	1756	1700	798800
LT	3000	1056900	2970.5	2900	585300
LTIM	5100	168450	5197.75	5000	77100
M&M	1500	941150	1485	1500	585200
MARUTI	11000	837700	10307.4	10000	177450
NESTLEIND	25000	30160	24494.8	24000	30440
NTPC	235	24015000	239.7	235	6579000
ONGC	190	20774600	193.5	190	5216750
POWERGRID	210	6159600	206.7	200	3726000
RELIANCE	2400	4434750	2335.65	2300	1414000
SBILIFE	1360	1107000	1346.1	1300	186000
SBIN	600	11656500	581.2	550	4084500
SUNPHARMA	1150	3698800	1173.15	1100	1546300
TATACONSUM	950	857700	925.45	900	728100
TATAMOTORS	700	9875250	648.5	650	3478425
TATASTEEL	120	18392000	120.2	115	13431000
TCS	3400	1336125	3388.15	3400	738500
TECHM	1200	777600	1151.85	1100	567000
TITAN	3300	727500	3288.2	3100	484875
ULTRACEMCO	8800	70000	8704.35	8500	63300
UPL	600	2460900	554.85	500	1614600
WIPRO	400	5532000	385.25	390	1494000

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	989	15324	-125793	-126782	INDEX FUT	126	9618	16925	16799
INDEX CALL	-42	-9950	-96136	-96094	INDEX CALL	0	0	0	0
INDEX PUT	1764	-99884	7363	5599	INDEX PUT	0	2500	76002	76002
STK FUT	11150	9682	-79398	-90548	STK FUT	-6946	-3133	-1791889	-1784943
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-6453	-17163	93217	99670	INDEX FUT	5338	-7779	15651	10313
INDEX CALL	-15448	-25297	-92340	-76892	INDEX CALL	15490	35247	188472	172982
INDEX PUT	36989	307079	131929	94940	INDEX PUT	-38753	-209694	-215293	-176540
STK FUT	-410	-847	1604462	1604872	STK FUT	-3794	-5702	266825	270619

Inference:

Bought 989 Lots of Index Future,
Sold 42 Lots of Index Calls,
Bought 1764 Lots of Index Puts,
Bought 11,150 Lots of Stock Future,

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