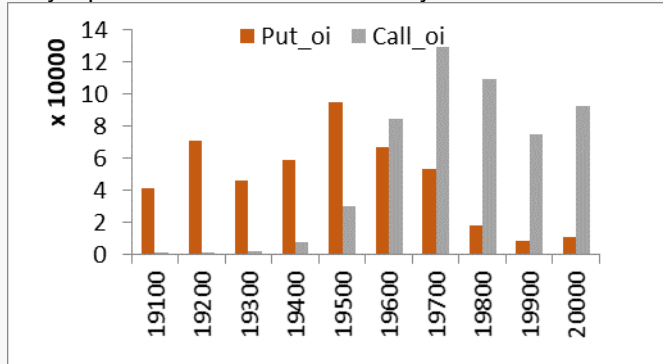


Nifty Futures View	
Nifty Active Futures	19637.00
Nifty Active Futures OI	96,95,000
Change in OI	2896150
Premium / Discount	114.00
Inference	Short Build up

Volatility	
India VIX Index	12.82
Nifty ATM Call IV	13.23
Nifty ATM Put IV	10.18
PCR Index Options	0.98
PCR F&O Total	0.90

BankNifty Futures View	
BankNifty Active Futures	44605.00
BankNifty Active Futures OI	22,03,755
Change in OI	893325
Premium / Discount	305.00
Inference	Short Build up

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 19637 on a negative note with 42.60% Increase in the open interest indicating Short Build Up.

Nifty Futures yesterday closed at a premium of 114 points compared to its previous day premium of 113 points.

BankNifty yesterday closed at 44605 on a negative note with 68.17% Increase in open interest indicating Short Build Up..

BankNifty Futures yesterday closed at a premium of 305 points compared to its previous day premium of 332 points.

In Yesterday Trading Session FII's

Sold Index Futures to the tune of 3893 CR,

Sold Index Option worth 2035 CR

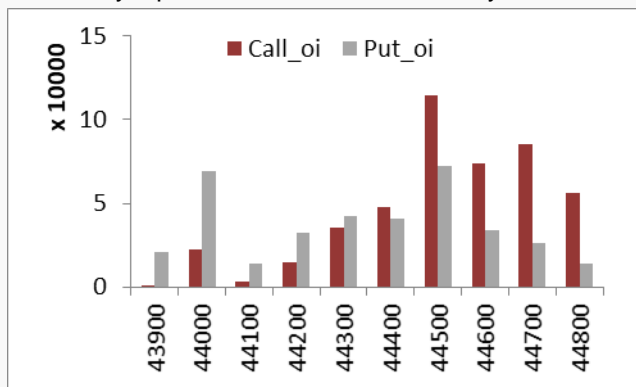
Sold Stock Futures to the tune of 7741 CR

Net Sold in the derivative segment to the tune of 13574 crores.

While in Cash Segment

FII Sold 3364 CR & DII Bought 2711 CR

India VIX index is at 11.59 v/s 11.19 ATM CE IV 9.91 & PE IV 11.45

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 0.98 as compared to 1.07

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

Nifty Call strike 19700 followed by 19800 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 44000 which may act as support for current expiry.

BankNifty Call strike 45000 followed by 44700 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD:.
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
CROMPTON	307.95	2.11%	12292200.00	3.74%
MANAPPURAM	149.80	1.01%	75456000.00	1.97%
MCX	2098.10	7.68%	3262800.00	0.98%
AXISBANK	1034.80	0.17%	42510000.00	0.95%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
ASIANPAINT	3177.00	-4.23%	6100000.00	14.85%
KOTAKBANK	1741.95	-2.12%	32113200.00	13.50%
BHEL	127.90	-0.08%	107215500.00	11.60%
TECHM	1232.35	-4.59%	12963000.00	8.44%

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	573000	2485.5	2500	333600
ADANIPTS	900	1509600	829.75	800	1158400
APOLLOHOSP	5100	84625	5062.9	4700	43125
ASIANPAINT	3400	1024000	3177	3100	327000
AXISBANK	1020	961250	1034.8	1000	942500
BAJAJ-AUTO	5100	182500	5028.8	5000	86750
BAJAJFINSV	1600	731500	1547.25	1500	300500
BAJFINANCE	8000	318250	7797.9	7000	219250
BHARTIARTL	950	1142850	931.5	900	809400
BPCL	400	2982600	345.15	340	1339200
BRITANNIA	4600	163200	4541.45	4500	71600
CIPLA	1200	459550	1173.15	1200	240500
COALINDIA	300	6631800	293	280	3809400
DIVISLAB	3800	176200	3690.9	3700	77200
DRREDDY	5600	136000	5468.5	5000	41875
EICHERMOT	3500	352100	3465.15	3400	105875
GRASIM	2000	342475	1922.35	1800	133475
HCLTECH	1300	1240400	1241.3	1200	571200
HDFCBANK	1600	7550400	1533.15	1500	2672450
HDFCLIFE	650	574200	637.5	640	465300
HEROMOTOCO	3100	241500	2984	3000	141600
HINDALCO	500	1528800	470.3	450	718200
HINDUNILVR	2500	1224900	2465.15	2500	578700
ICICIBANK	1000	3735200	947.95	950	1544900
INDUSINDBK	1440	532500	1423.7	1400	471500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	1769600	1436.65	1400	1016000
ITC	460	5252800	442.5	440	3155200
JSWSTEEL	800	918000	773.1	750	859950
KOTAKBANK	1800	1443200	1741.95	1700	750000
LT	3000	593700	3027.1	2800	366900
LTIM	5500	62100	5308.55	5000	28800
M&M	1600	903700	1565.05	1500	684600
MARUTI	11000	257900	10620.25	10000	125400
NESTLEIND	23000	5640	22749	22500	6160
NTPC	250	4644000	239.1	240	1548000
ONGC	190	8962800	189.05	180	1278200
POWERGRID	200	3978000	200.5	200	1800000
RELIANCE	2400	3616250	2348.3	2300	1849000
SBILIFE	1340	261750	1295.4	1300	192750
SBIN	600	9544500	592.8	600	3105000
SUNPHARMA	1200	368900	1140.8	1100	221900
TATACONSUM	900	2188800	880.25	850	574200
TATAMOTORS	650	3754875	618.15	600	2207325
TATASTEEL	130	19162000	127.55	120	8486500
TCS	3600	596400	3547.7	3400	314825
TECHM	1300	996600	1232.35	1200	488400
TITAN	3300	407625	3178.6	3000	282375
ULTRACEMCO	8500	107100	8188.6	8000	61300
UPL	650	1661400	608.4	600	1086800
WIPRO	420	2722500	408.35	400	2359500

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	-36431	-13829	-57279	-20848	INDEX FUT	3268	-237	-22058	-25326
INDEX CALL	30873	31255	166659	135786	INDEX CALL	0	0	0	0
INDEX PUT	34741	-22273	370475	335734	INDEX PUT	-40273	27618	107578	147851
STK FUT	-118466	4141	-144269	-25803	STK FUT	7317	-3699	-1586568	-1593885
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-3129	15449	60312	63441	INDEX FUT	36292	-1383	19025	-17267
INDEX CALL	-94014	-4495	80176	174190	INDEX CALL	63141	-26761	-246839	-309980
INDEX PUT	-247505	222365	-570405	-322900	INDEX PUT	253035	-227709	92351	-160684
STK FUT	45721	12512	1451131	1405410	STK FUT	65428	-12954	279706	214278

Inference:

Sold 36,431 Lots of Index Futs,
 Bought 30,873 Lots of Index Calls,
 Bought 34,741 Lots of Index Puts,
 Sold 1,18,466 Lots of Stock Futs...

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