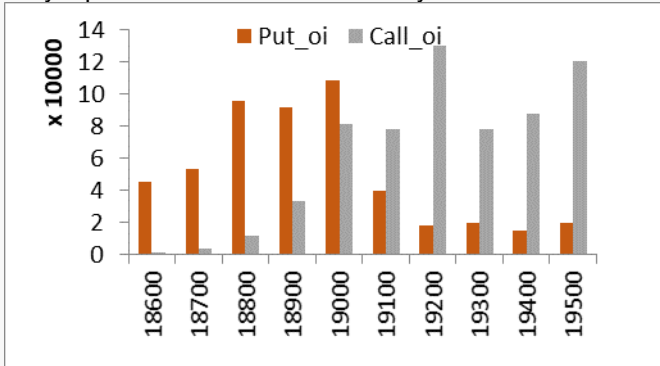


Nifty Futures View	
Nifty Active Futures	19131.00
Nifty Active Futures OI	1,08,21,450
Change in OI	-179600
Premium / Discount	84.00
Inference	Short Covering

Volatility	
India VIX Index	10.90
Nifty ATM Call IV	11.03
Nifty ATM Put IV	10.76
PCR Index Options	0.96
PCR F&O Total	0.82

BankNifty Futures View	
BankNifty Active Futures	43043.00
BankNifty Active Futures OI	23,53,500
Change in OI	-90
Premium / Discount	261.00
Inference	Short Covering

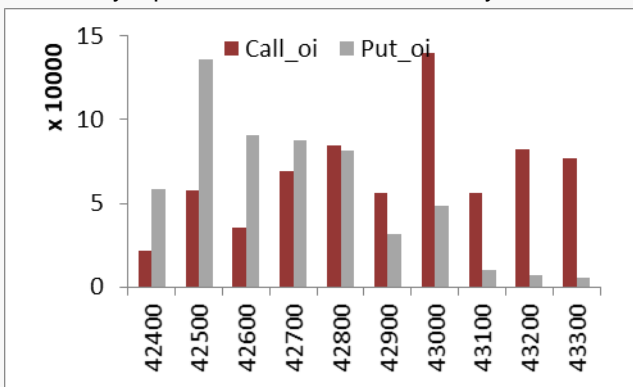
Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 19131 on a positive note with 1.63% Decrease in the open interest indicating Short Covering. Nifty Futures yesterday closed at a premium of 84 points compared to its previous day premium of 115 points. BankNifty yesterday closed at 43043 on a positive note with 0.01% Decrease in open interest indicating Short Covering, BankNifty Futures yesterday closed at a premium of 261 points compared to its previous day premium of 321 points.

In Yesterday Trading Session FII's

Sold Index Futures to the tune of 111 CR,
Sold Index Option worth 1905 CR
Bought Stock Futures to the tune of 373 CR
Net Sellers in the derivative segment to the tune of 1461 crores.
While in Cash Segment
FII Sold 1500 CR & DII Bought 314 CR

India VIX index is at 10.90 v/s 11.73 ATM CE IV 11.03 & PE IV 10.76

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 0.96 as compared to 0.82

Nifty Put options OI distribution shows that 18800 has highest OI concentration followed by 18500 & 18600 which may act as support for current expiry.

Nifty Call strike 19000 followed by 192000 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 42000 has highest OI concentration followed 42300 which may act as support for current expiry.

BankNifty Call strike 42500 followed by 42300 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
PERSISTENT	6123.45	4.08%	1466325.00	21.33%
DELTACORP	132.10	2.56%	11128400.00	14.90%
INDIAMART	2771.80	3.47%	642300.00	14.74%
MCX	2252.00	0.15%	1942000.00	12.59%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
MGL	991.75	-0.50%	2754400.00	15.50%
NAVINFLUOR	3449.20	-0.02%	999900.00	8.25%
INDHOTEL	377.10	-0.16%	26158000.00	7.26%
HINDALCO	459.30	-0.08%	29443400.00	6.17%

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	423600	2269.8	1900	516000
ADANIPTS	800	1590400	787.3	800	1077600
APOLLOHOSP	5000	78625	4848.4	4500	55500
ASIANPAINT	3100	352400	2970.75	2800	321400
AXISBANK	1000	1616875	1006.15	950	1051250
BAJAJ-AUTO	5500	124250	5408.85	5000	112500
BAJAJFINSV	1600	550500	1573.95	1600	326000
BAJFINANCE	8000	436250	7528.4	7000	294375
BHARTIARTL	930	1257800	920.3	900	485450
BPCL	350	1364400	336.3	350	1150200
BRITANNIA	4700	89600	4525.2	4500	89600
CIPLA	1200	954850	1181.95	1200	395200
COALINDIA	310	5649000	315.05	290	3677100
DIVISLAB	3700	85600	3435.05	3500	63600
DRREDDY	5500	126750	5443.2	5400	84375
EICHERMOT	3500	136675	3414.5	3300	87150
GRASIM	2000	163875	1864.25	1800	147250
HCLTECH	1300	573300	1272.25	1200	419300
HDFCBANK	1600	5078150	1479.3	1500	2295150
HDFCLIFE	650	783200	611.25	600	382800
HEROMOTOCO	3500	261900	3130.5	3200	103500
HINDALCO	500	1548400	459.3	450	1253000
HINDUNILVR	2600	543300	2478.25	2500	558300
ICICIBANK	950	2481500	919.1	900	1920100
INDUSINDBK	1500	880500	1444.65	1400	1155500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1410	1687200	1385.2	1400	812000
ITC	450	4712000	435.85	440	2670400
JSWSTEEL	800	880200	736.55	750	482625
KOTAKBANK	1800	1346000	1709.3	1700	839600
LT	3100	461100	2920.35	2900	360000
LTIM	5300	85200	5200.05	5000	45900
M&M	1600	485800	1521.1	1500	542150
MARUTI	11000	633650	10622.05	10000	179500
NESTLEIND	25000	21080	24018.65	24000	16560
NTPC	250	3690000	235.4	235	2865000
ONGC	186	3003000	184.8	180	1470700
POWERGRID	210	2822400	199.9	200	3466800
RELIANCE	2400	3321250	2274.9	2300	1841000
SBILIFE	1350	139500	1309.55	1300	194250
SBIN	600	9013500	563.35	550	4017000
SUNPHARMA	1200	313600	1118.75	1100	379400
TATACONSUM	900	813600	895.75	900	540900
TATAMOTORS	700	6545025	643.7	600	2510850
TATASTEEL	130	12941500	120.4	120	9108000
TCS	3600	940975	3373	3400	562275
TECHM	1200	926400	1115.8	1100	645000
TITAN	3300	337125	3141.9	3100	257250
ULTRACEMCO	8500	69100	8260.5	8000	50500
UPL	600	1757600	562	550	951600
WIPRO	400	3853500	384.4	400	1479000

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	-730	-59740	-132202	-131472	INDEX FUT	2539	18673	3939	1400
INDEX CALL	51198	-196220	-57843	-109041	INDEX CALL	0	0	0	0
INDEX PUT	-73553	-127578	88561	162114	INDEX PUT	3000	-35217	62202	59202
STK FUT	-9322	-76297	-118886	-109564	STK FUT	-152297	6914	-1783132	-1630835
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-5068	36705	109682	114750	INDEX FUT	3259	4362	18581	15322
INDEX CALL	-205347	-215151	7276	212623	INDEX CALL	154150	411371	50563	-103587
INDEX PUT	178879	51087	-95754	-274633	INDEX PUT	-108326	111708	-55009	53317
STK FUT	138245	57660	1601394	1463149	STK FUT	23374	11723	300624	277250

Inference:

Sold 730 Lots of Index Future,
 Bought 51,198 Lots of Index Calls,
 Sold 73,553 Lots of Index Puts,
 Sold 9,322 Lots of Stock Future,

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