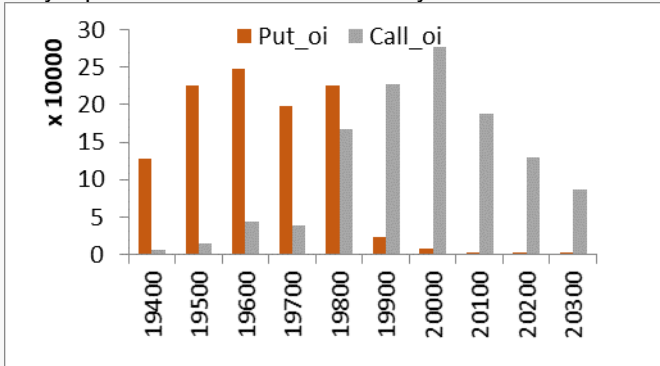


Nifty Futures View	
Nifty Active Futures	19850.00
Nifty Active Futures OI	96,52,450
Change in OI	-631650
Premium / Discount	39.00
Inference	Short Covering

Volatility	
India VIX Index	10.98
Nifty ATM Call IV	12.69
Nifty ATM Put IV	12.88
PCR Index Options	1.22
PCR F&O Total	0.97

BankNifty Futures View	
BankNifty Active Futures	44686.00
BankNifty Active Futures OI	21,63,255
Change in OI	-130305
Premium / Discount	169.00
Inference	Short Covering

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 19850 on a positive note with 6.14% Decrease in the open interest indicating Short Covering. Nifty Futures yesterday closed at a premium of 39 points compared to its previous day premium of 48 points. BankNifty yesterday closed at 44686 on a positive note with 5.68% Decrease in open interest indicating Short Covering. BankNifty Futures yesterday closed at a premium of 169 points compared to its previous day premium of 170 points.

In Yesterday Trading Session FII's

Bought Index Futures to the tune of 1120 CR,

Sold Index Option worth 23154 CR

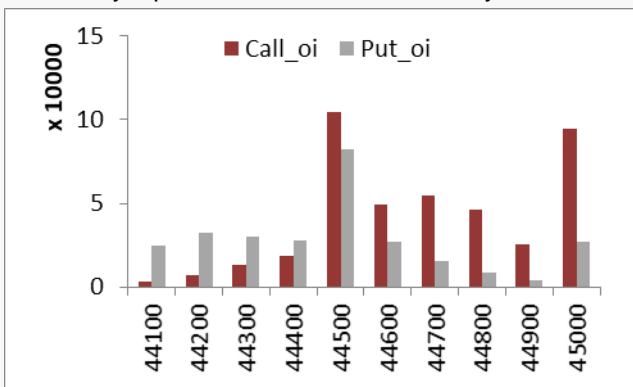
Bought Stock Futures to the tune of 936 CR

Net Sellers in the derivative segment to the tune of 21087 crores.

While in Cash Segment

FII Sold 422 CR & DII Bought 1032 CR

India VIX index is at 10.98 v/s 11.27 ATM CE IV 12.69 & PE IV 12.88

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 1.22 as compared to 1.31

Nifty Put options OI distribution shows that 19600 has highest OI concentration followed by 19800 & 19500 which may act as support for current expiry.

Nifty Call strike 20000 followed by 19900 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 44200 which may act as support for current expiry.

BankNifty Call strike 44500 followed by 45000 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: BALRAMCHINI, HINDCOPPER, IBULHSGFIN, INDIACEM, L&TFH, MANAPPURAM, PNB.

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
INDIACEM	229.95	0.13%	26108700.00	22.34%
TATACHEM	1039.75	1.79%	8607500.00	16.37%
DEEPAKNTR	2103.40	1.23%	2807400.00	13.44%
CUB	141.25	4.44%	46125000.00	8.17%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
ICICIPRULI	527.25	-2.85%	8943000.00	22.27%
BANKBARODA	207.70	-3.44%	136328400.00	18.28%
INDIAMART	2830.45	-0.04%	753900.00	13.30%
BALRAMCHIN	422.65	-1.00%	12680000.00	12.70%

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	1150500	2500.3	2000	675300
ADANIPTS	850	1999200	817.9	800	1800000
APOLLOHOSP	5200	199500	5114.2	5000	92375
ASIANPAINT	3400	1125800	3177.05	3000	418600
AXISBANK	1020	1793125	1022.5	1000	1390000
BAJAJ-AUTO	5100	194500	5087.25	5000	123500
BAJAJFINSV	1700	575500	1640.7	1600	609000
BAJFINANCE	8500	426250	8136.3	7500	273000
BHARTIARTL	960	3045700	954.7	920	1268250
BPCL	400	3157200	344.05	340	1699200
BRITANNIA	4600	340000	4574.6	4500	110600
CIPLA	1200	976950	1173.4	1100	190450
COALINDIA	300	10466400	302.15	280	9000600
DIVISLAB	3800	317600	3758.5	3700	99200
DRREDDY	5600	190625	5576.45	5400	75875
EICHERMOT	3500	346500	3500.35	3300	139475
GRASIM	2000	438900	1982.95	1900	186200
HCLTECH	1300	1416800	1235.45	1200	1388100
HDFCBANK	1600	8544250	1542.15	1500	3034350
HDFCLIFE	650	1124200	624.2	620	647900
HEROMOTOCO	3100	551100	3111.85	3000	287700
HINDALCO	500	2550800	485.1	450	889000
HINDUNILVR	2520	1086900	2566.2	2500	882600
ICICIBANK	1000	3982300	956.5	950	2036300
INDUSINDBK	1440	941500	1425.2	1400	1063500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	3610000	1483.95	1400	1465200
ITC	450	7155200	448.7	440	3907200
JSWSTEEL	780	1451250	780.8	750	805950
KOTAKBANK	1800	1578400	1775.35	1700	639600
LT	3100	803400	3101	3000	631500
LTIM	5500	132750	5252.8	5000	85500
M&M	1600	1902600	1561.5	1500	760200
MARUTI	11000	526100	10452.65	10200	183500
NESTLEIND	23000	25840	23250.4	22000	18440
NTPC	250	13194000	239	235	3438000
ONGC	185	22564850	183.9	180	1913450
POWERGRID	200	5922000	199.15	200	2509200
RELIANCE	2400	5131500	2351.8	2300	2255250
SBILIFE	1400	482250	1310.8	1300	261750
SBIN	600	17304000	590.85	580	4032000
SUNPHARMA	1200	1240400	1129.6	1100	425600
TATACONSUM	900	2125800	892.25	870	773100
TATAMOTORS	650	5845350	636.45	620	3053775
TATASTEEL	130	27846500	125.45	120	10208000
TCS	3700	1932350	3615.35	3600	1114225
TECHM	1300	1159200	1232.6	1200	619200
TITAN	3300	839250	3285.85	3200	430125
ULTRACEMCO	8500	125900	8354.6	8000	75500
UPL	650	1898000	628.5	600	1081600
WIPRO	450	2689500	423	400	2572500

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	11881	2145	-53205	-65086	INDEX FUT	-387	-377	-16653	-16266
INDEX CALL	142493	-92781	49309	-93184	INDEX CALL	0	0	0	0
INDEX PUT	167187	-206270	28464	-138723	INDEX PUT	-12740	-5369	130188	142928
STK FUT	13749	49846	-119238	-132987	STK FUT	-7487	-17856	-1622591	-1615104
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-15454	11874	58175	73629	INDEX FUT	3960	-13642	11683	7723
INDEX CALL	77040	-163506	-138776	-215816	INDEX CALL	-219533	256286	89462	308995
INDEX PUT	-252451	521648	-101705	150746	INDEX PUT	98004	-310009	-56947	-154951
STK FUT	5188	-10822	1472226	1467038	STK FUT	-11450	-21168	269603	281053

Inference:

Bought 11,881 Lots of Index Future,
 Bought 1,42,493 Lots of Index Calls,
 Bought 1,67,187 Lots of Index Puts,
 Bought 13,749 Lots of Stock Future,

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