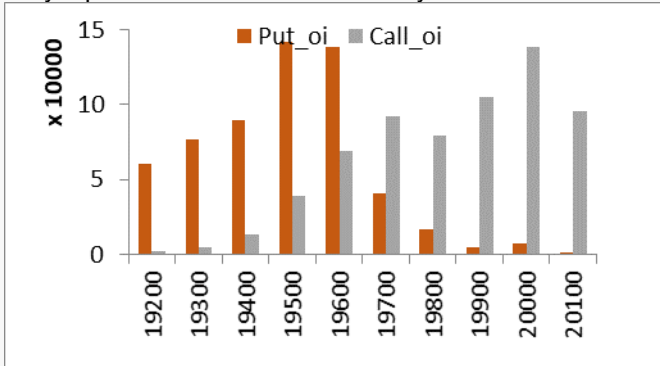


Nifty Futures View	
Nifty Active Futures	19679.00
Nifty Active Futures OI	1,05,85,750
Change in OI	-486650
Premium / Discount	25.00
Inference	Short Covering

Volatility	
India VIX Index	10.30
Nifty ATM Call IV	7.91
Nifty ATM Put IV	9.22
PCR Index Options	1.12
PCR F&O Total	0.88

BankNifty Futures View	
BankNifty Active Futures	44510.00
BankNifty Active Futures OI	25,05,315
Change in OI	-34950
Premium / Discount	150.00
Inference	Short Covering

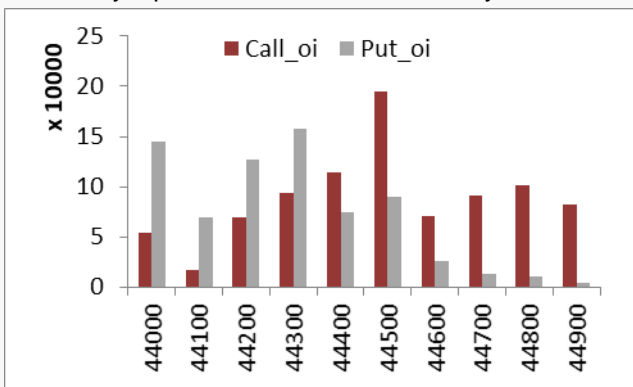
Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 19679 on a positive note with 4.40% Decrease in the open interest indicating Short Covering. Nifty Futures yesterday closed at a premium of 25 points compared to its previous day premium of 22 points. BankNifty yesterday closed at 44510 on a positive note with 1.38% Decrease in open interest indicating Short Covering. BankNifty Futures yesterday closed at a premium of 150 points compared to its previous day premium of 198 points.

In Yesterday Trading Session FII's

Bought Index Futures to the tune of 404 CR,
Bought Index Option worth 2044 CR
Bought Stock Futures to the tune of 1140 CR
Net Buyers in the derivative segment to the tune of 3784 crores.
While in Cash Segment
FII Sold 90 CR & DII Bought 783 CR

India VIX index is at 10.30 v/s 10.94 ATM CE IV 7.91 & PE IV 9.22

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 1.12 as compared to 0.96

Nifty Put options OI distribution shows that 19500 has highest OI concentration followed by 19400 & 19300 which may act as support for current expiry.

Nifty Call strike 19600 followed by 20000 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 44000 has highest OI concentration followed 44200 which may act as support for current expiry.

BankNifty Call strike 44400 followed by 44500 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: DELTACORP, IBULHSGFIN MANAPPURAM, PNB
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
BAJAJFINSV	1638.35	5.76%	11381000.00	11.79%
L&TFH	138.20	4.90%	76969500.00	10.34%
TCS	3630.30	0.92%	10631250.00	8.72%
BAJFINANCE	8177.85	3.77%	4362250.00	7.99%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
DALBHARAT	2232.80	-1.62%	1838500.00	12.17%
PETRONET	231.60	-0.71%	21639000.00	6.26%
TATACOMM	1846.70	-0.56%	6167500.00	5.15%
DIXON	5155.30	-0.36%	1355000.00	4.15%

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	1044600	2490.35	2000	629700
ADANIPOINTS	850	1940800	834.6	800	1000800
APOLLOHOSP	5200	201375	5075.3	5000	70625
ASIANPAINT	3400	1094400	3208.35	3100	393800
AXISBANK	1020	2120000	1006	1000	1515625
BAJAJ-AUTO	5200	232750	5040.65	5000	110250
BAJAJFINSV	1800	733000	1638.35	1600	690500
BAJFINANCE	8500	494625	8177.85	7500	318375
BHARTIARTL	940	3064700	926	920	782800
BPCL	360	3213000	348.05	340	1584000
BRITANNIA	4600	241800	4543.9	4500	95800
CIPLA	1200	720850	1168.55	1200	223600
COALINDIA	300	11965800	288.5	280	4527600
DIVISLAB	3800	252600	3726.75	3700	97400
DRREDDY	5600	194500	5450.85	5300	88125
EICHERMOT	3500	370300	3464.8	3300	156450
GRASIM	2000	442700	1910.15	1800	198075
HCLTECH	1300	1768900	1227.35	1200	730800
HDFCBANK	1600	8620150	1537.6	1500	3166350
HDFCLIFE	650	982300	633.85	580	542300
HEROMOTOCO	3200	342600	3041.6	3000	167400
HINDALCO	500	2769200	474.35	450	914200
HINDUNILVR	2500	1290300	2507.8	2500	533400
ICICIBANK	1000	4740400	947.15	950	1850100
INDUSINDBK	1500	594500	1437.7	1400	1524000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	3532400	1469.2	1400	1222800
ITC	450	7185600	442.8	440	3368000
JSWSTEEL	800	1269000	766.55	750	784350
KOTAKBANK	1800	1627200	1748.9	1700	798000
LT	3100	808500	3095.6	3000	683400
LTIM	5500	125550	5247.4	5000	73800
M&M	1600	1852900	1550.55	1500	757400
MARUTI	11000	519000	10318	10000	181600
NESTLEIND	23000	29800	23010.25	22000	20040
NTPC	250	13740000	236.3	220	2940000
ONGC	190	17887100	182	180	4111800
POWERGRID	200	5612400	197.9	200	2887200
RELIANCE	2400	5480500	2325	2300	2313500
SBILIFE	1400	420000	1286.4	1300	204000
SBIN	600	16816500	595.35	550	3966000
SUNPHARMA	1200	1323700	1129.3	1100	329700
TATACONSUM	900	2349900	878.6	850	610200
TATAMOTORS	650	5692875	624.35	600	3268950
TATASTEEL	130	27758500	126.1	120	10939500
TCS	3600	1035475	3630.3	3500	555800
TECHM	1300	1269000	1219.1	1200	646200
TITAN	3300	732750	3323.35	3200	483375
ULTRACEMCO	8500	158500	8215.85	8000	79700
UPL	620	1883700	613.4	600	1176500
WIPRO	420	3492000	409.75	400	3045000

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	3943	3917	-63780	-67723	INDEX FUT	-2950	-1576	-21420	-18470
INDEX CALL	48808	-130998	15277	-33531	INDEX CALL	0	0	0	0
INDEX PUT	-17180	-112996	82953	100133	INDEX PUT	6416	5319	149265	142849
STK FUT	12622	20842	-178607	-191229	STK FUT	-8319	2098	-1599448	-1591129
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-624	-3066	64952	65576	INDEX FUT	-369	725	20248	20617
INDEX CALL	-402656	15786	-543383	-140727	INDEX CALL	353848	115212	528102	174254
INDEX PUT	3345	24025	-375039	-378384	INDEX PUT	7419	83652	142820	135401
STK FUT	1669	-13778	1475815	1474146	STK FUT	-5972	-9162	302240	308212

Inference:

Sold 3,943 Lots of Index Future,
 Bought 48,808 Lots of Index Calls,
 Sold 17,180 Lots of Index Puts,
 Bought 12,622 Lots of Stock Future,

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