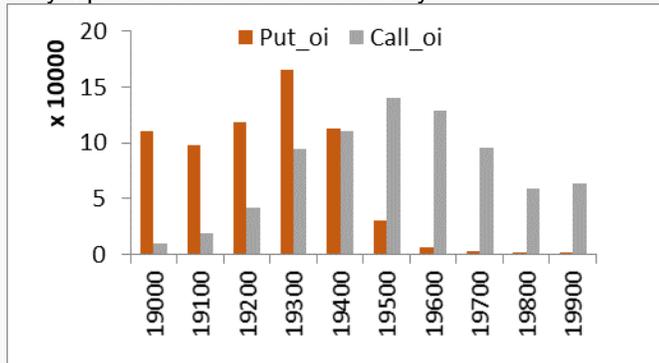


Nifty Futures View	
Nifty Active Futures	19487.00
Nifty Active Futures OI	1,10,85,650
Change in OI	-211750
Premium / Discount	75.00
Inference	Short Covering

Volatility	
India VIX Index	11.10
Nifty ATM Call IV	<b>9.92</b>
Nifty ATM Put IV	<b>10.17</b>
PCR Index Options	1.14
PCR F&O Total	0.89

BankNifty Futures View	
BankNifty Active Futures	43840.00
BankNifty Active Futures OI	24,51,315
Change in OI	67665
Premium / Discount	220.00
Inference	Long Build Up

**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty futures yesterday closed at 19487 on a positive note with 1.87% Decrease in the open interest indicating Short Covering. Nifty Futures yesterday closed at a premium of 75 points compared to its previous day premium of 73 points. BankNifty yesterday closed at 43840 on a positive note with 2.84% Increase in open interest indicating Long Build Up. BankNifty Futures yesterday closed at a premium of 220 points compared to its previous day premium of 191 points.

**In Yesterday Trading Session FII's**

**Bought Index Futures** to the tune of 1258 CR,

**Sold Index Option** worth 22719 CR

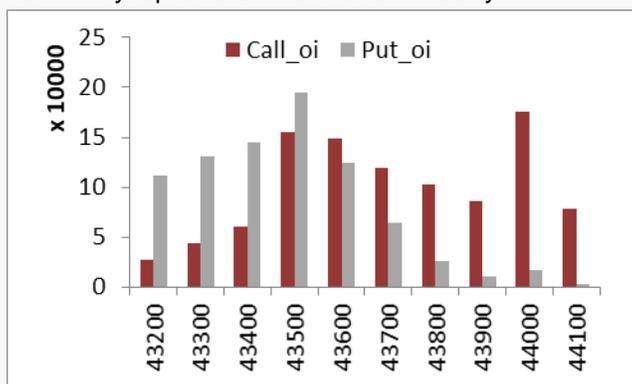
**Bought Stock Futures** to the tune of 693 CR

**Net Sellers** in the derivative segment to the tune of 20723 crores.

**While in Cash Segment**

**FII Sold 549.3 CR & DII Bought 595.7 CR**

India VIX index is at 11.10 v/s 11.73 ATM CE IV 9.92 & PE IV 10.17

**Bank Nifty Options OI Distribution-Weekly**


Yesterday Index options PCR is at 1.14 as compared to 0.96

Nifty Put options OI distribution shows that 19300 has highest OI concentration followed by 19200 & 19400 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 43500 has highest OI concentration followed 43400 which may act as support for current expiry.

BankNifty Call strike 44000 followed by 43600 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
JKCEMENT	3,423.05	8.43%	8,69,500	29.97%
RAMCOCEM	1,011.65	2.08%	30,77,850	14.66%
ONGC	192.95	1.77%	3,56,43,300	12.26%
BHARATFORG	1,082.30	4.38%	94,48,500	8.15%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
BATAINDIA	1,549.95	-1.34%	17,70,000	24.37%
BANKBARODA	196	-4.04%	13,62,55,275	14.77%
PIDILITIND	2,443.55	-0.90%	26,31,750	8.36%
ABCAPITAL	171.95	-1.09%	5,05,06,200	7.36%

**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	1182000	2260.9	1900	563700
ADANIPTS	800	1597600	807	800	1364000
APOLLOHOSP	5500	146500	5184.95	5100	157750
ASIANPAINT	3200	434800	3038.65	2800	333600
AXISBANK	1000	3041250	1014.7	1000	1426250
BAJAJ-AUTO	5500	186125	5431.05	5000	123500
BAJAJFINSV	1600	691000	1570.15	1500	338000
BAJFINANCE	8000	507000	7599.95	7500	335125
BHARTIARTL	930	5781700	941.5	850	2052950
BPCL	365	3353400	367.1	350	1918800
BRITANNIA	4600	368600	4631.95	4500	223400
CIPLA	1250	552500	1210.05	1200	408200
COALINDIA	320	8322300	317.3	290	4386900
DIVISLAB	3500	344200	3540.05	3300	391400
DRREDDY	5500	189125	5363.9	5300	74000
EICHERMOT	3500	140350	3529.35	3400	165200
GRASIM	2000	310175	1926	1800	139650
HCLTECH	1290	1563800	1276.05	1200	555100
HDFCBANK	1500	6364050	1500.5	1400	3062950
HDFCLIFE	650	918500	625.7	600	569800
HEROMOTOCO	3500	543300	3183.2	3100	273000
HINDALCO	500	2419200	483.95	450	1164800
HINDUNILVR	2600	695100	2512.7	2500	516900
ICICIBANK	950	3486700	949.15	900	2062900
INDUSINDBK	1500	1652500	1473.2	1400	1142000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	2625200	1408.15	1400	917200
ITC	450	6001600	436.85	430	2612800
JSWSTEEL	800	842400	757.2	750	666900
KOTAKBANK	1800	1482400	1748.8	1700	779600
LT	3000	1060500	2983	2900	620100
LTIM	5300	139650	5158	5000	73650
M&M	1500	841750	1490.95	1500	576100
MARUTI	11000	823650	10340.25	10000	175800
NESTLEIND	25000	29360	24391.3	24000	30320
NTPC	235	24234000	237.15	235	5523000
ONGC	190	20936300	192.8	190	3557400
POWERGRID	210	5133600	206	200	3304800
RELIANCE	2400	4557750	2346.45	2300	1559250
SBILIFE	1360	1092750	1338.75	1300	193500
SBIN	600	12657000	576.8	550	4200000
SUNPHARMA	1150	3726100	1152.05	1100	1524600
TATACONSUM	950	822600	923.05	900	638100
TATAMOTORS	700	9832500	649.45	620	3471300
TATASTEEL	120	18045500	120.15	115	13227500
TCS	3400	1178100	3405	3400	733950
TECHM	1200	856800	1147.7	1100	594600
TITAN	3300	889125	3279.4	3100	452625
ULTRACEMCO	9000	67000	8662.15	8200	55600
UPL	600	2563600	557.15	500	1670500
WIPRO	400	5043000	387	380	1459500

**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	15324	13004	-126782	-142106	INDEX FUT	9618	-251	16799	7181
INDEX CALL	-9950	-39916	-96094	-86144	INDEX CALL	0	0	0	0
INDEX PUT	-99884	-49850	5599	105483	INDEX PUT	2500	5112	76002	73502
STK FUT	9682	33480	-90548	-100230	STK FUT	-3133	4577	-1784943	-1781810
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-17163	-11170	99670	116833	INDEX FUT	-7779	-1583	10313	18092
INDEX CALL	-25297	-35129	-76892	-51595	INDEX CALL	35247	75045	172982	137735
INDEX PUT	307079	68037	94940	-212139	INDEX PUT	-209694	-23300	-176540	33154
STK FUT	-847	-17818	1604872	1605719	STK FUT	-5702	-20239	270619	276321

**Inference:**

Bought 15,324 Lots of Index Future,  
 Sold 9,950 Lots of Index Calls,  
 Sold 99,884 Lots of Index Puts,  
 Bought 9,682 Lots of Stock Future,

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