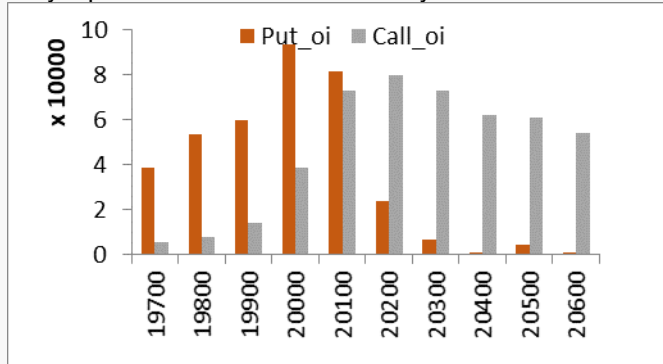


Nifty Futures View	
Nifty Active Futures	20172.00
Nifty Active Futures OI	1,08,53,300
Change in OI	738800
Premium / Discount	69.00
Inference	Long Build Up

Volatility	
India VIX Index	11.32
Nifty ATM Call IV	10.66
Nifty ATM Put IV	8.32
PCR Index Options	1.04
PCR F&O Total	0.86

BankNifty Futures View	
BankNifty Active Futures	46114.00
BankNifty Active Futures OI	16,16,460
Change in OI	-148245
Premium / Discount	113.00
Inference	Short Covering

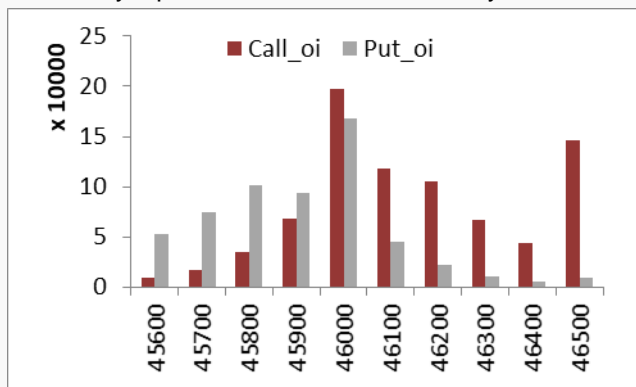
Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 20172 on a positive note with 7.30% Increase in the open interest indicating Long Build Up.
Nifty Futures yesterday closed at a premium of 69 points compared to its previous day premium of 55 points.
BankNifty yesterday closed at 46114 on positive note with 8.40% Decrease in open interest indicating Short Covering.
BankNifty Futures yesterday closed at a premium of 113 points compared to its previous day premium of 92 points.

In Yesterday Trading Session FII's

Sold Index Futures to the tune of 186 CR,
Sold Index Option worth 17197 CR
Sold Stock Futures to the tune of 749 CR
Net Sold in the derivative segment to the tune of 18133 crores.
While in Cash Segment
FII Bought 295 CR & DII Sold 51 CR

India VIX index is at 11.32 v/s 11.83 ATM CE IV 10.66 & PE IV 8.32

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 1.04 as compared to 1.25

Nifty Put options OI distribution shows that 20000 has highest OI concentration followed by 20100 & 19900 which may act as support for current expiry.

Nifty Call strike 20200 followed by 20100 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 46000 has highest OI concentration followed 45800 which may act as support for current expiry.

BankNifty Call strike 46000 followed by 46500 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: BALRAMCHINI, BHEL, DELTACORP HINDCOPPER, IBULHSGFIN, IEX, INDIACEM, MANAPPURAM, NATIONALUM, RECLTD, SAIL & ZEEL.

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
BHEL	130.45	0.54%	96295500.00	27.91%
LALPATHLAB	2323.50	3.29%	818400.00	22.00%
BALRAMCHIN	437.05	4.72%	14624000.00	15.81%
GRANULES	335.95	4.28%	11568000.00	13.97%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
ASIANPAINT	3240.45	-1.14%	5405600.00	14.46%
PEL	1072.95	-0.46%	11576250.00	8.23%
PAGEIND	40168.10	-0.54%	169185.00	6.40%
ABBOTINDIA	23008.65	-0.43%	84280.00	6.20%

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	1178400	2522.9	2400	657000
ADANIPTS	900	3129600	854	800	1484800
APOLLOHOSP	5100	209250	5101.15	4900	151125
ASIANPAINT	3300	567600	3240.45	3200	347400
AXISBANK	1000	3022500	1021.8	1000	2036875
BAJAJ-AUTO	5000	127750	4852.55	4600	84500
BAJAJFINSV	1600	867000	1554.6	1520	590000
BAJFINANCE	8000	511625	7499.25	7000	228875
BHARTIARTL	890	2138450	913.05	880	1190350
BPCL	360	2986200	359.85	350	1879200
BRITANNIA	4700	482400	4578.25	4500	177600
CIPLA	1300	1142700	1238.3	1240	906750
COALINDIA	260	11062800	278.6	250	11524800
DIVISLAB	3800	259800	3831.7	3700	95200
DRREDDY	6000	204750	5752.65	5600	96250
EICHERMOT	3400	299600	3394.3	3300	138950
GRASIM	2000	546725	1934	1800	263625
HCLTECH	1200	1656900	1287.1	1200	811300
HDFCBANK	1600	6127000	1645.65	1600	3411650
HDFCLIFE	660	1065900	647.7	650	584100
HEROMOTOCO	3100	565500	2995.45	2800	159600
HINDALCO	490	4067000	499.65	470	2668400
HINDUNILVR	2540	1509900	2506.5	2500	708000
ICICIBANK	1000	5606300	991.15	980	2095100
INDUSINDBK	1500	1040000	1458.85	1400	991000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1480	3996000	1508.3	1500	1105200
ITC	460	14070400	451.55	450	4726400
JSWSTEEL	820	1945350	812.35	800	841050
KOTAKBANK	1900	1443600	1823.25	1800	1104000
LT	3000	1954500	2925.3	2700	1270500
LTIM	5500	189900	5518.05	5000	73950
M&M	1600	1674400	1573.6	1500	561400
MARUTI	11000	467200	10520.6	10000	415300
NESTLEIND	22500	15960	22498.3	22000	23200
NTPC	240	16725000	238.8	230	4479000
ONGC	185	48421450	188.35	185	8716400
POWERGRID	198.75	7376400	195.5	180	2552400
RELIANCE	2500	7353250	2461.7	2400	2663750
SBILIFE	1340	612000	1356.1	1300	273750
SBIN	600	16345500	599.4	600	4408500
SUNPHARMA	1160	2700600	1147.5	1100	354200
TATACONSUM	900	3303000	885.15	840	543600
TATAMOTORS	630	7048050	626.2	600	4733850
TATASTEEL	135	22902000	132.15	130	17886000
TCS	3600	1257900	3573.05	3300	675850
TECHM	1300	1761000	1280.2	1260	460200
TITAN	3200	558000	3262.45	3200	494250
ULTRACEMCO	9000	142800	8697.8	8000	77900
UPL	650	2887300	633.75	600	1805700
WIPRO	440	6384000	438.25	400	3261000

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	-1730	14424	58837	60567	INDEX FUT	25	471	-18790	-18815
INDEX CALL	-37414	-113060	323421	360835	INDEX CALL	0	0	0	0
INDEX PUT	25515	-196621	390271	364756	INDEX PUT	264	5635	147670	147406
STK FUT	-9028	56145	-90421	-81393	STK FUT	-4587	-10338	-1515353	-1510766
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-7087	4053	-35146	-28059	INDEX FUT	8792	-18948	-4901	-13693
INDEX CALL	74491	-116681	-187291	-261782	INDEX CALL	-37078	229742	-136134	-99056
INDEX PUT	-114640	129457	-333974	-219334	INDEX PUT	88861	61529	-203967	-292828
STK FUT	12142	-27505	1353918	1341776	STK FUT	1473	-18302	251856	250383

Inference:

Sold 1,730 Lots of Index Futs,
 Sold 37,414 Lots of Index Calls,
 Bought 25,515 Lots of Index Puts,
 Sold 9,028 Lots of Stock Futs...

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