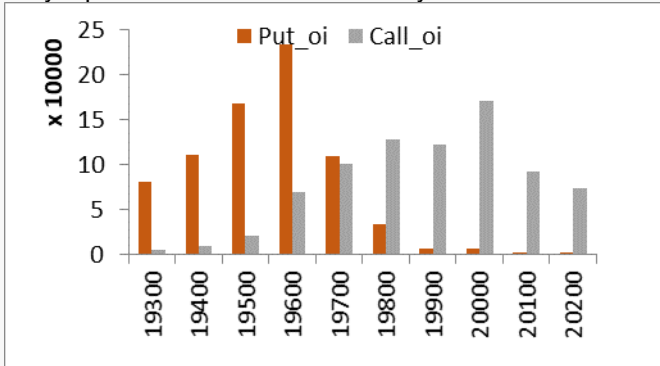


Nifty Futures View	
Nifty Active Futures	19738.00
Nifty Active Futures OI	1,02,84,100
Change in OI	-194450
Premium / Discount	48.00
Inference	Short Covering

Volatility	
India VIX Index	11.27
Nifty ATM Call IV	14.13
Nifty ATM Put IV	11.56
PCR Index Options	1.31
PCR F&O Total	0.92

BankNifty Futures View	
BankNifty Active Futures	44530.00
BankNifty Active Futures OI	22,93,560
Change in OI	-272115
Premium / Discount	170.00
Inference	Short Covering

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 19738 on a positive note with 1.86% Decrease in the open interest indicating Short Covering. Nifty Futures yesterday closed at a premium of 48 points compared to its previous day premium of 27 points. BankNifty yesterday closed at 44530 on a positive note with 10.61% Decrease in open interest indicating Short Covering. BankNifty Futures yesterday closed at a premium of 170 points compared to its previous day premium of 124 points.

In Yesterday Trading Session FII's

Bought Index Futures to the tune of 303 CR,

Sold Index Option worth 3627 CR

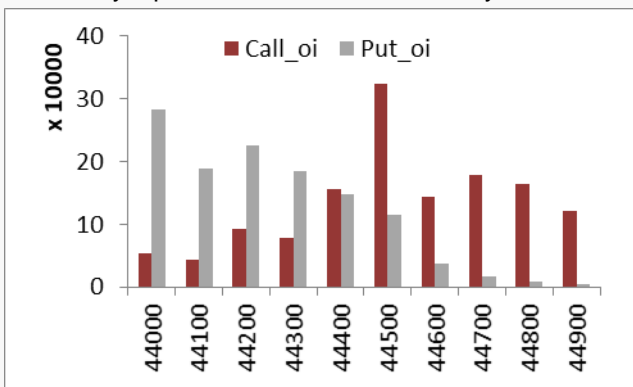
Bought Stock Futures to the tune of 4343 CR

Net Buyers in the derivative segment to the tune of 1099 crores.

While in Cash Segment

FII Sold 1005 CR & DII Bought 1963 CR

India VIX index is at 11.27 v/s 11.40 ATM CE IV 14.13 & PE IV 11.56

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 1.31 as compared to 1.04

Nifty Put options OI distribution shows that 19600 has highest OI concentration followed by 19500 & 19400 which may act as support for current expiry.

Nifty Call strike 20000 followed by 19800 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 44500 followed by 44700 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: DELTACORP, IBULHSGFIN, MANAPPURAM, PNB, L&TFH, MCX
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
BSOFT	541.50	4.60%	9558000.00	17.16%
CHAMBLFERT	285.45	4.12%	14662300.00	13.92%
HINDALCO	482.80	2.33%	25648000.00	13.28%
DALBHARAT	2265.30	1.67%	2034000.00	11.09%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
ICICIPRULI	542.70	-0.25%	7314000.00	9.57%
BIOCON	259.00	-1.03%	29905000.00	4.84%
CONCOR	708.10	-0.32%	5996000.00	3.18%
ABBOTINDIA	22797.40	-0.83%	77680.00	2.75%

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	1068000	2509.8	2000	614100
ADANIPTS	850	2027200	821.45	800	1786400
APOLLOHOSP	5200	199250	5089.2	5000	100875
ASIANPAINT	3400	1165000	3165.95	3100	375000
AXISBANK	1020	1860000	1014	1000	1352500
BAJAJ-AUTO	5200	221750	5060.7	5000	119500
BAJAJFINSV	1700	637500	1638.75	1600	547000
BAJFINANCE	8500	427000	8118.25	7500	313250
BHARTIARTL	960	3002000	948	920	1182750
BPCL	360	3209400	341.95	340	1823400
BRITANNIA	4600	254400	4543.35	4300	103600
CIPLA	1200	802750	1160.35	1100	213200
COALINDIA	300	11411400	303.75	280	7900200
DIVISLAB	3800	335000	3726	3700	100600
DRREDDY	5700	179625	5487.9	5300	89125
EICHERMOT	3500	361025	3474.65	3300	160825
GRASIM	2000	460275	1921.65	1800	192850
HCLTECH	1300	1318800	1253.9	1200	1075200
HDFCBANK	1600	8656450	1531.5	1500	3115200
HDFCLIFE	650	1012000	624.2	580	569800
HEROMOTOCO	3100	422100	2984.3	2800	227400
HINDALCO	500	2529800	482.8	450	931000
HINDUNILVR	2520	1128600	2524.1	2500	559800
ICICIBANK	1000	3983000	954.8	950	1787100
INDUSINDBK	1440	838500	1424.2	1400	1147500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	3429200	1493.05	1400	1283200
ITC	450	7070400	444.95	440	3356800
JSWSTEEL	780	1262250	775.3	750	850500
KOTAKBANK	1900	1618800	1762.2	1700	733600
LT	3100	861900	3086.25	3000	613800
LTIM	5500	133800	5278.15	5000	88800
M&M	1600	2028600	1544.35	1500	747600
MARUTI	11000	545700	10391.65	10200	178300
NESTLEIND	23000	32320	23043.45	22000	20200
NTPC	250	13869000	236.4	220	3075000
ONGC	185	20867000	184.35	180	2025100
POWERGRID	200	5248800	198.8	200	2451600
RELIANCE	2400	5708500	2319.8	2300	2438750
SBILIFE	1400	451500	1307.4	1300	238500
SBIN	600	15816000	593.9	580	3849000
SUNPHARMA	1200	1243900	1128.1	1100	406700
TATACONSUM	900	2293200	891.55	850	631800
TATAMOTORS	650	5546100	632.3	600	3229050
TATASTEEL	130	26130500	125.85	120	9977000
TCS	3700	1586900	3622.85	3600	944125
TECHM	1300	1185000	1229.25	1200	606000
TITAN	3300	942750	3280.1	3200	427125
ULTRACEMCO	8500	145900	8180.95	8000	82300
UPL	650	1769300	624.4	600	1253200
WIPRO	420	3432000	409.45	400	2946000

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	2145	-3451	-65086	-67231	INDEX FUT	-377	5531	-16266	-15889
INDEX CALL	-92781	-15680	-93184	-403	INDEX CALL	0	0	0	0
INDEX PUT	-206270	-15406	-138723	67547	INDEX PUT	-5369	-968	142928	148297
STK FUT	49846	-4226	-132987	-182833	STK FUT	-17856	2200	-1615104	-1597248
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	11874	-3197	73629	61755	INDEX FUT	-13642	1117	7723	21365
INDEX CALL	-163506	491073	-215816	-52310	INDEX CALL	256286	-475393	308995	52709
INDEX PUT	521648	4137	150746	-370902	INDEX PUT	-310009	12238	-154951	155058
STK FUT	-10822	2045	1467038	1477860	STK FUT	-21168	-19	281053	302221

Inference:

Bought 2,145 Lots of Index Future,
Sold 92,781 Lots of Index Calls,
Sold 2,06,270 Lots of Index Puts,
Bought 49,846 Lots of Stock Future,

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