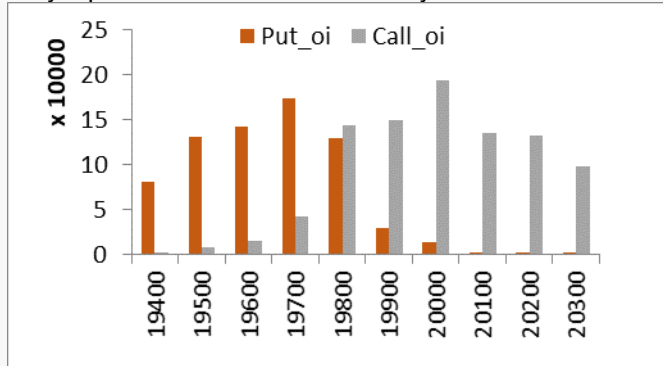


Nifty Futures View	
Nifty Active Futures	19811.00
Nifty Active Futures OI	94,68,950
Change in OI	134200
Premium / Discount	-1.00
Inference	Long Build Up

Volatility	
India VIX Index	10.65
Nifty ATM Call IV	10.29
Nifty ATM Put IV	11.75
PCR Index Options	1.08
PCR F&O Total	0.95

BankNifty Futures View	
BankNifty Active Futures	44494.00
BankNifty Active Futures OI	21,01,620
Change in OI	-156255
Premium / Discount	84.00
Inference	Short Covering

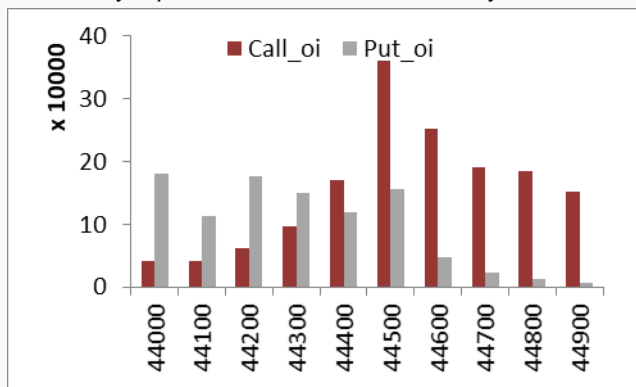
Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 19811 on a positive note with 1.44% Increase in the open interest indicating Long Build Up.
Nifty Futures yesterday closed at a discount of -1 points compared to its previous day premium of 9 points.
BankNifty yesterday closed at 44494 on a positive note with 6.92% Decrease in open interest indicating Short Covering,
BankNifty Futures yesterday closed at a premium of 84 points compared to its previous day premium of 117 points.

In Yesterday Trading Session FII's

Bought Index Futures to the tune of 465 CR,
Bought Index Option worth 8838 CR
Bought Stock Futures to the tune of 2188 CR
Net Buyers in the derivative segment to the tune of 11017 crores.
While in Cash Segment
FII Bought 264 CR & DII Bought 113 CR

India VIX index is at 10.65 v/s 11.15 ATM CE IV 10.29 & PE IV 11.75

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 1.08 as compared to 1.04

Nifty Put options OI distribution shows that 19700 has highest OI concentration followed by 19600 & 19500 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 44600 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: BALRAMCHINI, BHEL, DELTACORP, GNFC, HINDCOPPER, IBULHSGFIN, INDIACEM, MANAPPURAM, MCX, SAIL

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
APOLLOTYRE	386.90	2.06%	14688000.00	20.69%
CANFINHOME	770.60	4.05%	5103150.00	12.20%
EXIDEIND	269.70	1.60%	18075600.00	10.52%
MRF	110972.60	1.37%	45520.00	8.20%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
HAVELLS	1384.00	-2.10%	6672000.00	11.69%
LTTS	4629.80	-1.58%	769600.00	11.12%
MPHASIS	2298.00	-2.25%	3036000.00	9.75%
DALBHARAT	2254.95	-3.09%	2483000.00	8.19%

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	1434300	2435.75	2400	624600
ADANIPTS	850	2053600	808	800	1696800
APOLLOHOSP	5200	316750	5030.1	5000	140875
ASIANPAINT	3400	1102200	3121.95	3100	435400
AXISBANK	1020	2258750	1011.2	1000	1356875
BAJAJ-AUTO	5200	243000	5160.4	5000	164000
BAJAJFINSV	1700	830000	1659.95	1600	582000
BAJFINANCE	8500	751000	8119.5	8000	367875
BHARTIARTL	960	4169550	955.8	950	1390800
BPCL	360	3729600	355.05	350	1764000
BRITANNIA	4600	419600	4598.3	4400	112400
CIPLA	1200	1098500	1175.2	1160	526500
COALINDIA	315	9198000	317.6	300	8992200
DIVISLAB	3800	365400	3658.45	3500	128600
DRREDDY	5600	174750	5559.3	5500	82000
EICHERMOT	3500	362075	3512.8	3300	125825
GRASIM	2000	1049750	1974.8	1960	200450
HCLTECH	1300	2051700	1264.9	1200	894600
HDFCBANK	1600	10970300	1541.55	1500	3341800
HDFCLIFE	650	1453100	642.25	630	807400
HEROMOTOCO	3200	635700	3183	3000	269100
HINDALCO	500	3395000	485.6	450	1072400
HINDUNILVR	2520	1076400	2554.8	2500	829500
ICICIBANK	1000	4066300	955	950	2310000
INDUSINDBK	1460	2479000	1436.75	1400	1028000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	6996800	1426.25	1400	1991600
ITC	460	6262400	453.25	440	4928000
JSWSTEEL	800	1651050	791.7	750	839700
KOTAKBANK	1800	1683600	1773.7	1800	567600
LT	3100	1473300	3074.35	2900	595200
LTIM	5500	134700	5221.55	5000	92100
M&M	1600	1648500	1575.35	1500	639800
MARUTI	11000	579100	10747.45	10500	423500
NESTLEIND	23500	28200	23357.55	22000	15920
NTPC	245	14724000	246.3	240	2940000
ONGC	185	25791150	186.5	185	5135900
POWERGRID	210	6865200	207.2	200	2451600
RELIANCE	2400	5356500	2359.2	2300	2238250
SBILIFE	1400	329250	1350.05	1300	322500
SBIN	600	24303000	578.15	550	5755500
SUNPHARMA	1150	1508500	1138	1100	404600
TATACONSUM	920	1406700	910.65	900	616500
TATAMOTORS	700	8252175	657	650	3494100
TATASTEEL	130	33242000	127.4	125	10384000
TCS	3600	2846375	3509.4	3500	847875
TECHM	1300	1329600	1201.1	1200	620400
TITAN	3400	1070250	3318.85	3200	447000
ULTRACEMCO	8500	145400	8313.4	8000	79400
UPL	630	2575300	626.65	630	1042600
WIPRO	420	3357000	412.85	400	2766000

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	6548	2253	-51688	-58236	INDEX FUT	-635	958	-16891	-16256
INDEX CALL	289058	-38652	93702	-195356	INDEX CALL	0	0	0	0
INDEX PUT	269512	-20700	240606	-28906	INDEX PUT	0	1291	132365	132365
STK FUT	30533	-2014	-115971	-146504	STK FUT	-790	-6255	-1631497	-1630707
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-5057	-4979	49445	54502	INDEX FUT	-856	1768	19134	19990
INDEX CALL	-144726	76326	5945	150671	INDEX CALL	-144332	-37674	-99652	44680
INDEX PUT	-110966	89673	-311494	-200528	INDEX PUT	-158546	-70264	-61477	97069
STK FUT	-16429	-3535	1470044	1486473	STK FUT	-13314	11804	277424	290738

Inference:

Bought 6,548 Lots of Index Future,
 Bought 2,89,058 Lots of Index Calls,
 Bought 2,69,512 Lots of Index Puts,
 Bought 30,533 Lots of Stock Future,

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