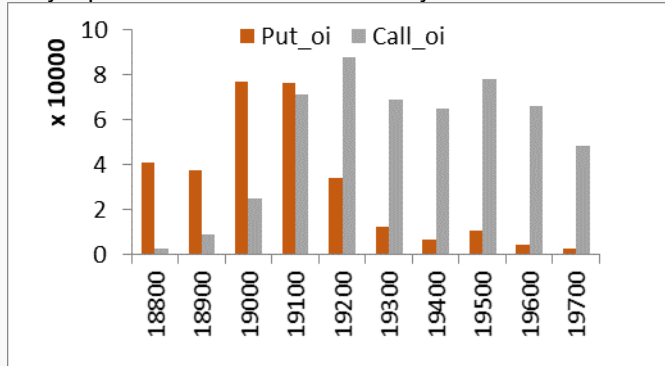


Nifty Futures View	
Nifty Active Futures	19304.00
Nifty Active Futures OI	1,12,97,400
Change in OI	-407500
Premium / Discount	73.00
Inference	Short Covering

Volatility	
India VIX Index	10.88
Nifty ATM Call IV	11.73
Nifty ATM Put IV	8.39
PCR Index Options	0.96
PCR F&O Total	1.01

BankNifty Futures View	
E	43509.00
BankNifty Active Futures OI	23,83,650
Change in OI	-154560
Premium / Discount	191.00
Inference	Short Covering

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 19304 on a positive note with 3.48% Decrease in the open interest indicating Short Covering
Nifty Futures yesterday closed at a premium of 73 points compared to its previous day premium of 106 points.
BankNifty yesterday closed at 43509 on a positive note with 6.09% Decrease in open interest indicating Short Covering
BankNifty Futures yesterday closed at a premium of 191 points compared to its previous day premium of 303 points.

In Yesterday Trading Session FII's

Bought Index Futures to the tune of 1022 CR,

Sold Index Option worth 5797 CR

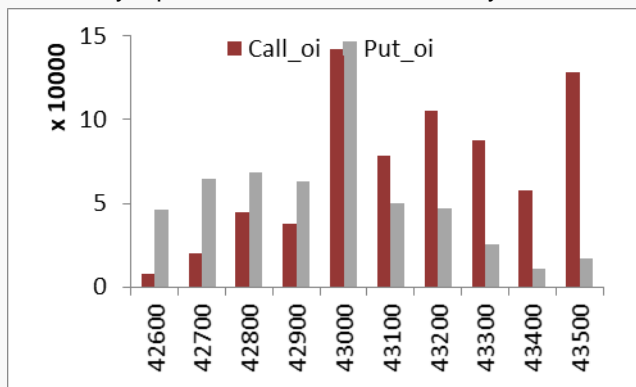
Bought Stock Futures to the tune of 2389 CR

Net Sellers in the derivative segment to the tune of 2372 crores.

While in Cash Segment

FII Sold 12 CR & DII Bought 403 CR

India VIX index is at 11.73 v/s 11.08 ATM CE IV 11.73 & PE IV 8.39

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 0.96 as compared to 0.89

Nifty Put options OI distribution shows that 19100 has highest OI concentration followed by 19000 & 18800 which may act as support for current expiry.

Nifty Call strike 19200 followed by 19500 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 43000 has highest OI concentration followed 42700 which may act as support for current expiry.

BankNifty Call strike 43000 followed by 43500 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
MCX	2339.05	2.44%	2409600.00	20.22%
GNFC	695.50	0.94%	11876800.00	12.78%
COROMANDEL	1040.45	0.52%	1640100.00	9.33%
PERSISTENT	6182.55	1.49%	1577225.00	9.27%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
SIEMENS	3349.70	-3.01%	2441525.00	12.31%
PETRONET	200.90	-0.77%	32544000.00	11.62%
TVSMOTOR	1587.70	-1.06%	7212800.00	9.19%
LTIM	5093.15	-1.65%	1491900.00	8.77%

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	1097400	2243	1900	552600
ADANIPTS	800	1658400	799.95	800	1193600
APOLLOHOSP	5500	153500	5172.45	5100	172000
ASIANPAINT	3200	457800	2987.15	2800	335200
AXISBANK	1000	3111250	991.8	950	1021250
BAJAJ-AUTO	5400	183375	5385.75	5000	112500
BAJAJFINSV	1600	724500	1544.55	1500	342500
BAJFINANCE	7500	562875	7457.95	7500	339500
BHARTIARTL	930	5927050	933	850	2059600
BPCL	365	3353400	362.45	350	1886400
BRITANNIA	4600	423000	4555.65	4500	171800
CIPLA	1250	558350	1212.75	1200	439400
COALINDIA	320	6436500	313.3	290	4271400
DIVISLAB	3600	194400	3367.25	3200	131800
DRREDDY	5500	205375	5294.7	5000	90375
EICHERMOT	3500	135275	3437.3	3400	144025
GRASIM	2000	327750	1902.2	1800	160075
HCLTECH	1290	1514100	1271.9	1200	552300
HDFCBANK	1500	6983350	1490.55	1400	3196050
HDFCLIFE	650	931700	624.45	600	445500
HEROMOTOCO	3200	620400	3108.65	3100	228000
HINDALCO	500	2016000	477.95	450	1160600
HINDUNILVR	2500	618300	2514.6	2500	489600
ICICIBANK	950	3656800	936.65	900	2452800
INDUSINDBK	1500	1704000	1458.75	1400	1161000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	2729600	1397.15	1400	776000
ITC	450	5868800	435.05	440	2558400
JSWSTEEL	800	832275	749.25	750	642600
KOTAKBANK	1800	1473200	1740.55	1700	808400
LT	3000	1468800	2926.5	2900	632100
LTIM	5300	137550	5148.05	5000	74250
M&M	1500	885500	1475.15	1500	574700
MARUTI	11000	826800	10296.95	10000	161550
NESTLEIND	25000	29320	24145.5	24000	32200
NTPC	235	24264000	235	235	4590000
ONGC	190	21136500	189.6	185	3014550
POWERGRID	210	4021200	203.7	200	3654000
RELIANCE	2400	4535500	2326.85	2300	1707500
SBILIFE	1360	1104000	1337.2	1300	189750
SBIN	600	12852000	580.95	550	4204500
SUNPHARMA	1150	3094000	1143.5	1100	1369200
TATACONSUM	950	823500	918.9	880	599400
TATAMOTORS	700	9717075	650.95	620	3237600
TATASTEEL	120	18876000	118	115	12281500
TCS	3400	1225525	3371.25	3400	717850
TECHM	1200	850200	1137.1	1100	589800
TITAN	3300	645750	3285.65	3100	478875
ULTRACEMCO	8800	68000	8546.6	8000	44400
UPL	600	2642900	553.05	500	1734200
WIPRO	400	4918500	385.75	400	1435500

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	13004	-13529	-142106	-155110	INDEX FUT	-251	335	7181	7432
INDEX CALL	-39916	-137336	-86144	-46228	INDEX CALL	0	0	0	0
INDEX PUT	-49850	-131246	105483	155333	INDEX PUT	5112	188	73502	68390
STK FUT	33480	24047	-100230	-133710	STK FUT	4577	-3928	-1781810	-1786387
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-11170	16323	116833	128003	INDEX FUT	-1583	-3129	18092	19675
INDEX CALL	-35129	49377	-51595	-16466	INDEX CALL	75045	87959	137735	62690
INDEX PUT	68037	148583	-212139	-280176	INDEX PUT	-23300	-17524	33154	56454
STK FUT	-17818	154	1605719	1623537	STK FUT	-20239	-20273	276321	296560

Inference:

Bought 13,004 Lots of Index Future,
 Sold 39,916 Lots of Index Calls,
 Sold 49,850 Lots of Index Puts,
 Bought 33,480 Lots of Stock Future,

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