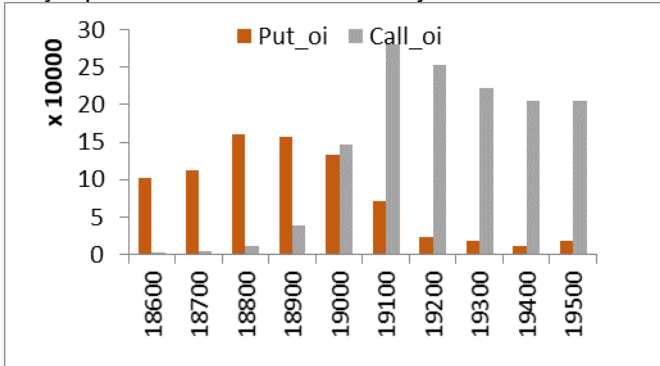


Nifty Futures View	
Nifty Active Futures	19060.00
Nifty Active Futures OI	1,14,71,900
Change in OI	473400
Premium / Discount	71.00
Inference	Short Build up

Volatility	
India VIX Index	12.05
Nifty ATM Call IV	13.27
Nifty ATM Put IV	16.17
PCR Index Options	0.82
PCR F&O Total	0.97

BankNifty Futures View	
BankNifty Active Futures	42928.00
BankNifty Active Futures OI	24,99,750
Change in OI	26955
Premium / Discount	227.00
Inference	Short Build up

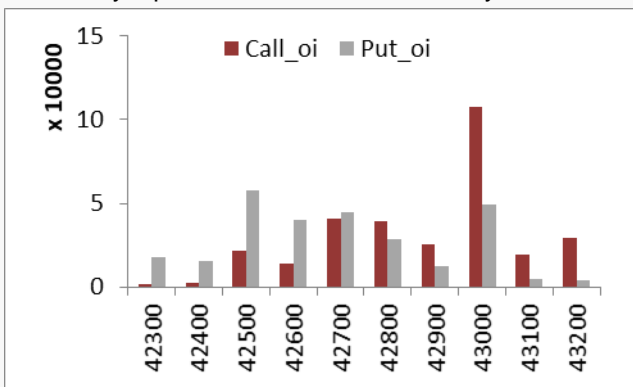
Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 19060 on a negative note with 4.30% Increase in the open interest indicating Short Build Up.
 Nifty Futures yesterday closed at a premium of 71 points compared to its previous day premium of 79 points.
 BankNifty yesterday closed at 42928 on a negative note with 1.09% Increase in open interest indicating Short Build Up,
 BankNifty Futures yesterday closed at a premium of 227 points compared to its previous day premium of 231 points.

In Yesterday Trading Session FII's

Sold Index Futures to the tune of 362 CR,
Bought Index Option worth 5322 CR
Sold Stock Futures to the tune of 1208 CR
Net Buyers in the derivative segment to the tune of 3650 crores.
While in Cash Segment
FII Sold 1817 CR & DII Bought 1622 CR

India VIX index is at 12.05 v/s 11.82 ATM CE IV 13.27 & PE IV 16.17

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 0.82 as compared to 0.91

Nifty Put options OI distribution shows that 18800 has highest OI concentration followed by 18900 & 19000 which may act as support for current expiry.

Nifty Call strike 19100 followed by 19200 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 42500 has highest OI concentration followed 42700 which may act as support for current expiry.

BankNifty Call strike 43000 followed by 43200 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	664800	2226.55	1900	525600
ADANIPTS	800	1768800	771.65	800	1100800
APOLLOHOSP	5000	99750	4821.7	4500	77500
ASIANPAINT	3000	475400	2948.3	2800	307400
AXISBANK	1000	2852500	974.3	950	1005625
BAJAJ-AUTO	5500	183375	5374	5000	135875
BAJAJFINSV	1600	524500	1577.9	1600	313500
BAJFINANCE	8000	436500	7515.6	7500	281125
BHARTIARTL	930	3933950	915.85	850	2168850
BPCL	370	2210400	358.05	350	1863000
BRITANNIA	4600	157200	4425.8	4500	97200
CIPLA	1200	618150	1207.05	1200	494000
COALINDIA	315	4580100	307.3	290	4200000
DIVISLAB	3600	119200	3362.55	3400	79600
DRREDDY	5500	148875	5379.35	5400	66625
EICHERMOT	3500	123900	3292.4	3300	128275
GRASIM	2000	222300	1879	1800	150575
HCLTECH	1290	1377600	1263.9	1200	464800
HDFCBANK	1500	5504400	1480.5	1500	2500850
HDFCLIFE	650	767800	623.35	600	455400
HEROMOTOCO	3200	450000	3104.65	3100	219000
HINDALCO	500	1565200	464.9	450	1250200
HINDUNILVR	2500	789300	2467.15	2500	563400
ICICIBANK	950	2632000	918.15	900	1889300
INDUSINDBK	1460	1185000	1437.1	1400	1177500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	2204000	1362.6	1400	852800
ITC	440	6811200	430.4	440	2704000
JSWSTEEL	800	895050	726.8	750	461025
KOTAKBANK	1800	1185200	1734	1700	794800
LT	3000	1857000	2906.55	2900	616800
LTIM	5300	138450	5026.8	5000	61500
M&M	1500	732900	1462.95	1500	579950
MARUTI	11000	873750	10260.65	10000	171700
NESTLEIND	25000	24680	24016.4	24000	31840
NTPC	235	11190000	231.2	235	2826000
ONGC	190	11388300	186.5	180	1651650
POWERGRID	210	3531600	198.9	200	3600000
RELIANCE	2400	4289750	2305.05	2300	1939000
SBILIFE	1380	378000	1344.35	1300	184500
SBIN	600	10108500	569.65	550	4183500
SUNPHARMA	1100	1140300	1119.75	1100	826700
TATACONSUM	950	822600	907.55	850	597600
TATAMOTORS	700	8103975	631.65	600	3169200
TATASTEEL	130	14289000	117	120	9955000
TCS	3400	1094100	3351.9	3400	650125
TECHM	1200	878400	1120.05	1100	618000
TITAN	3300	423000	3194.15	3100	363375
ULTRACEMCO	8500	79200	8409.3	8000	50100
UPL	600	2853500	534.8	500	1814800
WIPRO	400	4480500	383.2	400	1425000

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	-4843	516	-141581	-136738	INDEX FUT	2453	-1234	7097	4644
INDEX CALL	194903	63814	91108	-103795	INDEX CALL	0	0	0	0
INDEX PUT	162591	142150	286579	123988	INDEX PUT	100	5781	68202	68102
STK FUT	-18164	6029	-157757	-139593	STK FUT	-1890	2789	-1782459	-1780569
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	3217	-2681	111680	108463	INDEX FUT	-827	3399	22804	23631
INDEX CALL	-310751	204148	-65843	244908	INDEX CALL	115848	-267962	-25269	-141117
INDEX PUT	-264065	-353718	-428759	-164694	INDEX PUT	101374	205787	73978	-27396
STK FUT	10980	-1853	1623383	1612403	STK FUT	9074	-6965	316833	307759

Inference:

Sold 4,843 Lots of Index Future,
 Bought 1,94,903 Lots of Index Calls,
 Bought 1,62,591 Lots of Index Puts,
 Sold 18,164 Lots of Stock Future,

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