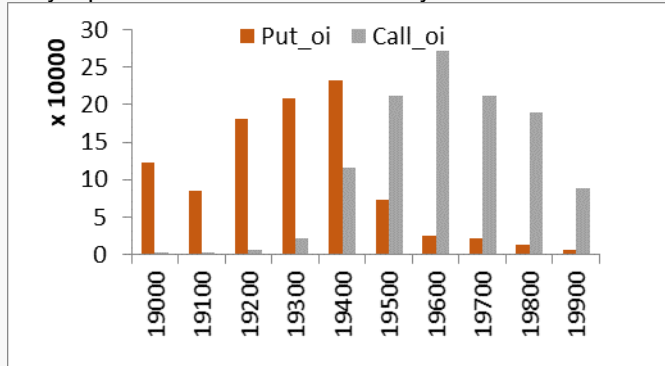


Nifty Futures View	
Nifty Active Futures	19469.00
Nifty Active Futures OI	1,04,19,000
Change in OI	334600
Premium / Discount	33.00
Inference	Short Build up

Volatility	
India VIX Index	11.65
Nifty ATM Call IV	13.26
Nifty ATM Put IV	12.2
PCR Index Options	0.96
PCR F&O Total	0.88

BankNifty Futures View	
BankNifty Active Futures	44214.00
BankNifty Active Futures OI	26,60,190
Change in OI	611505
Premium / Discount	250.00
Inference	Short Build up

Nifty Options OI Distribution-Weekly



HIGHLIGHTS:

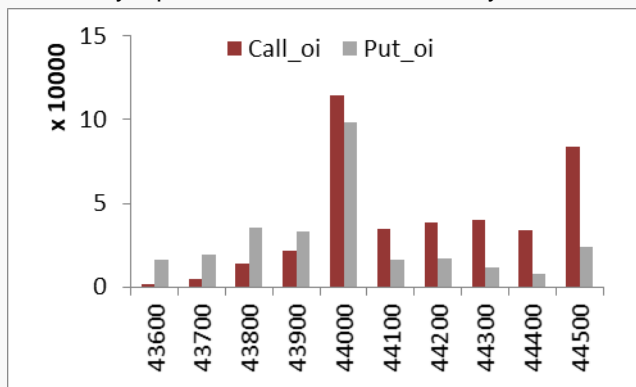
Nifty futures yesterday closed at 19469 on a negative note with 3.32% Increase in the open interest indicating Short Build Up.
 Nifty Futures yesterday closed at a premium of 33 points compared to its previous day premium of 43 points.
 BankNifty yesterday closed at 44214 on a negative note with 29.85% Increase in open interest indicating Short Build Up.
 BankNifty Futures yesterday closed at a premium of 250 points compared to its previous day premium of 222 points.

In Yesterday Trading Session FII's

Sold Index Futures to the tune of 560 CR,
Sold Index Option worth 40306 CR
Sold Stock Futures to the tune of 7185 CR
Net Sellers in the derivative segment to the tune of 48239 crores.
While in Cash Segment
FII Sold 4424 CR & DII Bought 1770 CR

India VIX index is at 11.65 v/s 11.79 ATM CE IV 13.26 & PE IV 12.20

Bank Nifty Options OI Distribution-Weekly



Yesterday Index options PCR is at 0.96 as compared to 0.91

Nifty Put options OI distribution shows that 19400 has highest OI concentration followed by 19300 & 19200 which may act as support for current expiry.

Nifty Call strike 19600 followed by 19700 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 43800 which may act as support for current expiry.

BankNifty Call strike 44000 followed by 44500 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: DELTACORP, IBULHSGFIN MANAPPURAM

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
ESCORTS	3211.50	2.21%	2050400.00	17.84%
INFY	1431.05	0.85%	23631600.00	7.20%
NAVINFLUOR	3847.05	0.15%	1263450.00	6.89%
RAMCOCEM	953.70	3.76%	3715350.00	6.82%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
AXISBANK	997.75	-4.46%	52965625.00	24.97%
SBIN	587.20	-2.84%	95250000.00	18.23%
SIEMENS	3521.05	-1.86%	2284150.00	14.64%
PNB	80.05	-4.30%	292848000.00	12.47%

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	904800	2478.4	2000	591900
ADANIAPORTS	900	1867200	829.3	800	956000
APOLLOHOSP	5200	195125	5073.55	5000	72625
ASIANPAINT	3400	1096600	3185.25	3100	391600
AXISBANK	1000	2028125	997.75	1000	1186250
BAJAJ-AUTO	5200	212500	4942	5000	89250
BAJAJFINSV	1600	807500	1536	1500	339500
BAJFINANCE	8000	611375	7872.25	7500	273125
BHARTIARTL	940	2641000	925	900	783750
BPCL	360	3259800	343	340	1663200
BRITANNIA	4600	222200	4554.45	4300	88600
CIPLA	1200	627250	1171.05	1200	247650
COALINDIA	300	11071200	289.5	280	3708600
DIVISLAB	3800	195000	3717.4	3700	89800
DRREDDY	5600	186250	5447.35	5500	69625
EICHERMOT	3500	430675	3411.5	3300	166075
GRASIM	2000	434150	1900.3	1800	190000
HCLTECH	1300	1466500	1236.1	1200	695800
HDFCBANK	1600	8394100	1537.05	1500	3241700
HDFCLIFE	640	719400	628.85	600	482900
HEROMOTOCO	3100	352200	2998.15	3000	151800
HINDALCO	500	2150400	475.8	450	861000
HINDUNILVR	2500	1511700	2510.7	2500	539100
ICICIBANK	1000	4820200	935.6	950	1853600
INDUSINDBK	1440	733000	1405.75	1400	804000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	2762800	1431.05	1400	1328000
ITC	450	6915200	437.85	440	3446400
JSWSTEEL	800	1159650	760.25	750	697950
KOTAKBANK	1800	1619200	1732.35	1700	844400
LT	3100	839400	3028.5	2800	517500
LTIM	5500	104250	5197.9	5000	58050
M&M	1600	2100700	1525.1	1500	697200
MARUTI	11000	546500	10166.25	10000	155500
NESTLEIND	23000	31240	23039.05	22000	16000
NTPC	250	13404000	236.25	235	2532000
ONGC	190	18195100	183.65	180	4169550
POWERGRID	200	4953600	199.35	200	2728800
RELIANCE	2400	5278750	2320.8	2300	2286250
SBILIFE	1400	405750	1277.3	1300	213750
SBIN	600	18363000	587.2	550	4215000
SUNPHARMA	1200	1904700	1126.2	1100	260400
TATACONSUM	900	2464200	868.7	850	637200
TATAMOTORS	650	5256825	615.75	600	2783025
TATASTEEL	130	25481500	125.75	120	9196000
TCS	3600	1051225	3546.6	3500	425950
TECHM	1300	1188000	1211	1200	634800
TITAN	3300	538125	3182.8	3000	358125
ULTRACEMCO	8500	173000	8155	8000	72400
UPL	620	1825200	606.1	600	1184300
WIPRO	420	3669000	407.05	400	2962500

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	-6335	-8026	-71640	-65305	INDEX FUT	1651	3513	-16894	-18545
INDEX CALL	-12128	-57064	97467	109595	INDEX CALL	0	0	0	0
INDEX PUT	-33217	-124129	213129	246346	INDEX PUT	930	29022	137530	136600
STK FUT	-86163	18361	-212071	-125908	STK FUT	-1231	-5428	-1593227	-1591996
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-4870	13200	68642	73512	INDEX FUT	9554	-8687	19892	10338
INDEX CALL	-61549	-175140	-156513	-94964	INDEX CALL	73677	232204	59042	-14635
INDEX PUT	45901	122095	-402409	-448310	INDEX PUT	-13615	-26987	51749	65364
STK FUT	47103	-10310	1487924	1440821	STK FUT	40291	-2623	317374	277083

Inference:

Sold 6,355 Lots of Index Future,
 Sold 12,128 Lots of Index Calls,
 Sold 33,217 Lots of Index Puts,
 Sold 86,163 Lots of Stock Future,

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