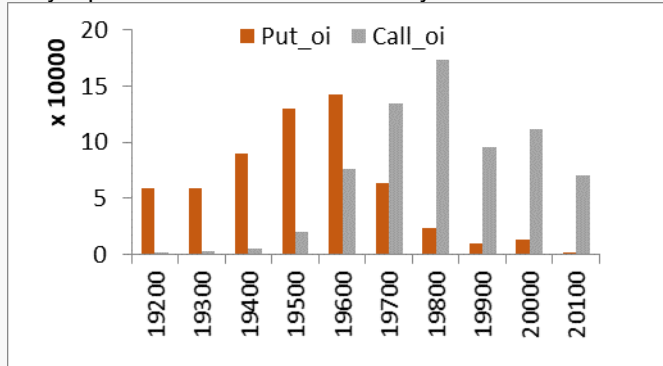


Nifty Futures View	
Nifty Active Futures	19709.00
Nifty Active Futures OI	93,81,000
Change in OI	-314000
Premium / Discount	71.00
Inference	Short Covering

Volatility	
India VIX Index	11.45
Nifty ATM Call IV	7.86
Nifty ATM Put IV	8.67
PCR Index Options	1.03
PCR F&O Total	0.96

BankNifty Futures View	
BankNifty Active Futures	44848.00
BankNifty Active Futures OI	21,04,335
Change in OI	-99420
Premium / Discount	263.00
Inference	Short Covering

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 19709 on a positive note with 3.24% Decrease in the open interest indicating Short Covering. Nifty Futures yesterday closed at a premium of 71 points compared to its previous day premium of 114 points. BankNifty yesterday closed at 44848 on a positive note with 4.51% Decrease in open interest indicating Short Covering. BankNifty Futures yesterday closed at a premium of 263 points compared to its previous day premium of 305 points.

In Yesterday Trading Session FII's

Sold Index Futures to the tune of 701 CR,

Sold Index Option worth 25751 CR

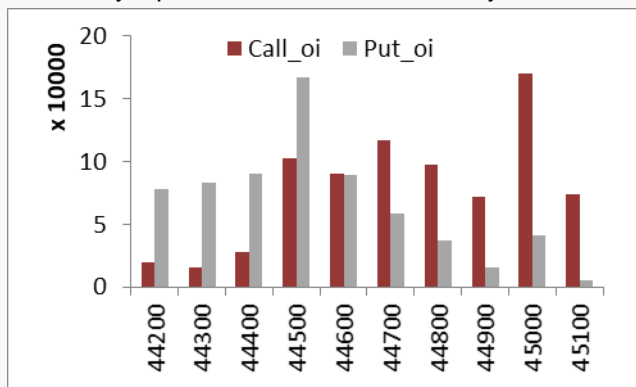
Bought Stock Futures to the tune of 1716 CR

Net Sold in the derivative segment to **the tune of 24592 crores.**

While in Cash Segment

FII Sold 1686 CR & DII Bought 2751 CR

India VIX index is at 11.45 v/s 11.59 ATM CE IV 7.86 & PE IV 8.67

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 1.03 as compared to 0.98

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 19800 followed by 19700 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 44500 has highest OI concentration followed 44000 which may act as support for current expiry.

BankNifty Call strike 45000 followed by 44700 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD:.
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
DELTACORP	143.45	0.88%	13062000.00	21.83%
INDIACEM	234.70	2.58%	17518900.00	15.75%
LALPATHLAB	2531.70	4.46%	886800.00	14.13%
SUNTV	614.45	5.18%	9040500.00	14.10%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
NAVINFLUOR	3790.35	-12.9%	1247700.00	136.51%
LTIM	5219.40	-1.68%	1738350.00	15.98%
MCX	2050.50	-2.27%	3589200.00	10.00%
SHREECEM	25511.80	-1.24%	193375.00	8.74%

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	749400	2428.5	2000	535200
ADANIPTS	900	1701600	828.55	800	1180800
APOLLOHOSP	5200	129250	5160.65	5000	51000
ASIANPAINT	3400	1122600	3180.45	3100	370000
AXISBANK	1050	1008750	1042.2	1000	1199375
BAJAJ-AUTO	5300	155000	5080.35	5000	102500
BAJAJFINSV	1600	739000	1550.8	1500	311000
BAJFINANCE	8000	349625	7843.4	7000	232750
BHARTIARTL	950	1197950	927.8	900	845500
BPCL	400	3153600	347.85	340	1411200
BRITANNIA	4600	181600	4560.45	4500	76200
CIPLA	1200	593450	1192.15	1200	252200
COALINDIA	300	7744800	296.7	280	3649800
DIVISLAB	4000	185800	3784	3700	92600
DRREDDY	6000	130375	5621.8	5500	50750
EICHERMOT	3500	405475	3475.1	3300	107975
GRASIM	2000	354825	1949.35	1900	162450
HCLTECH	1300	1338400	1232.25	1200	611800
HDFCBANK	1600	7582300	1536.7	1500	2910600
HDFCLIFE	700	653400	639.95	640	466400
HEROMOTOCO	3100	250200	3054.2	3000	135300
HINDALCO	500	1516200	493.75	480	781200
HINDUNILVR	2500	1400100	2469.7	2500	556800
ICICIBANK	1000	3680600	956.35	950	1835400
INDUSINDBK	1440	583500	1437.9	1400	633500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	2102800	1423.15	1400	1142000
ITC	450	5806400	445.55	440	3145600
JSWSTEEL	800	923400	782.35	750	730350
KOTAKBANK	1800	1517200	1745.7	1700	797200
LT	3100	597300	3030.1	2800	449400
LTIM	5500	92250	5219.4	5000	58200
M&M	1600	1088500	1563.85	1500	664300
MARUTI	11000	333000	10656.35	10000	139900
NESTLEIND	23000	6800	22601.85	22000	8720
NTPC	250	7269000	247.2	240	2220000
ONGC	190	8751050	192.2	185	1624700
POWERGRID	200	4586400	201.05	200	2062800
RELIANCE	2400	3886250	2358	2300	1920750
SBILIFE	1400	273750	1312.85	1300	210000
SBIN	600	10435500	600.7	600	3582000
SUNPHARMA	1200	1295700	1163.95	1100	398300
TATACONSUM	900	2285100	881.75	850	603900
TATAMOTORS	650	4239375	633.25	600	2403975
TATASTEEL	130	19591000	129.85	120	7898000
TCS	3600	711725	3527.7	3400	416850
TECHM	1300	1119600	1227.25	1200	546000
TITAN	3300	430500	3168.6	3000	321750
ULTRACEMCO	8500	101500	8289.5	8000	67700
UPL	650	1643200	620.4	600	1098500
WIPRO	420	3202500	408.6	400	2631000

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	-8026	-36431	-65305	-57279	INDEX FUT	3513	3268	-18545	-22058
INDEX CALL	-57064	30873	109595	166659	INDEX CALL	0	0	0	0
INDEX PUT	-124129	34741	246346	370475	INDEX PUT	29022	-40273	136600	107578
STK FUT	18361	-118466	-125908	-144269	STK FUT	-5428	7317	-1591996	-1586568
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	13200	-3129	73512	60312	INDEX FUT	-8687	36292	10338	19025
INDEX CALL	-175140	-94014	-94964	80176	INDEX CALL	232204	63141	-14635	-246839
INDEX PUT	122095	-247505	-448310	-570405	INDEX PUT	-26987	253035	65364	92351
STK FUT	-10310	45721	1440821	1451131	STK FUT	-2623	65428	277083	279706

Inference:

Sold 8,026 Lots of Index Futs,
 Sold 57,064 Lots of Index Calls,
 Sold 1,24,129 Lots of Index Puts,
 Bought 18,361 Lots of Stock Futs...

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