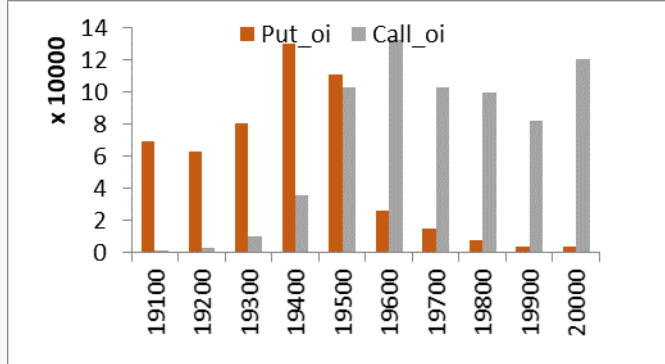


Nifty Futures View	
Nifty Active Futures	19576.00
Nifty Active Futures OI	1,14,03,700
Change in OI	407150
Premium / Discount	59.00
Inference	Long Build Up

Volatility	
India VIX Index	10.57
Nifty ATM Call IV	7.57
Nifty ATM Put IV	9.57
PCR Index Options	1.04
PCR F&O Total	0.96

BankNifty Futures View	
BankNifty Active Futures	45002.00
BankNifty Active Futures OI	17,37,120
Change in OI	-54165
Premium / Discount	122.00
Inference	Short Covering

Nifty Options OI Distribution-Weekly



HIGHLIGHTS:

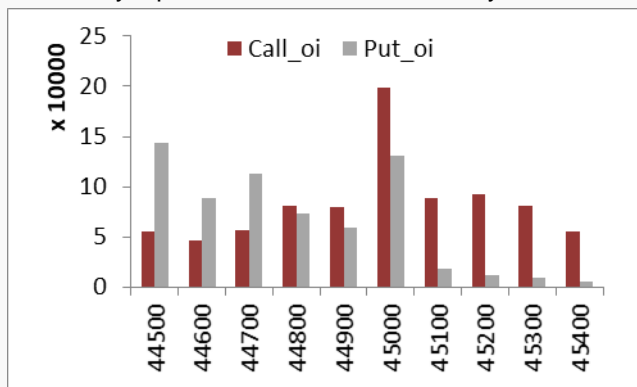
Nifty futures yesterday closed at 19576 on a positive note with 3.70% Increase in the open interest indicating Long Build Up.
Nifty Futures yesterday closed at a premium of 59 points compared to its previous day premium of 87 points.
BankNifty yesterday closed at 45002 on positive note with 3.02% Decrease in open interest indicating Short Covering.
BankNifty Futures yesterday closed at a premium of 122 points compared to its previous day premium of 209 points.

In Yesterday Trading Session FII's

Bought Index Futures to the tune of **1105 CR**,
Sold Index Option worth 1909 CR
Bought Stock Futures to the tune of **1954 CR**
Net Bought in the derivative segment to **the tune of 836 crores**.
While in Cash Segment
FII Sold -556 CR & DII Bought 367 CR

India VIX index is at 10.57 v/s 11.19 ATM CE IV 7.57 & PE IV 9.57

Bank Nifty Options OI Distribution-Weekly



Yesterday Index options PCR is at 1.04 as compared to 0.77

Nifty Put options OI distribution shows that 19400 has highest OI concentration followed by 19500 & 19500 which may act as support for current expiry.

Nifty Call strike 19600 followed by 20000 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 45000 which may act as support for current expiry.

BankNifty Call strike 45000 followed by 45200 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: GNFC,HINDCOPPER, IBULHSGFIN & PEL

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
LICHSGFIN	429.60	8.29%	24912000.00	24.56%
MRF	112023.55	3.90%	55470.00	15.88%
IBULHSGFIN	167.40	1.76%	64173300.00	15.19%
ASTRAL	2041.30	1.58%	3297128.00	12.20%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
SBIN	577.50	-2.96%	95085000.00	23.34%
CUMMINSIND	1793.70	-5.33%	4808400.00	13.67%
ABCAPITAL	187.70	-3.35%	25363800.00	13.51%
METROPOLIS	1365.70	-3.74%	1821200.00	11.51%

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
ADANIENT	2500	1111800	2553.15	2400	649800
ADANIPTS	800	2504800	780.95	700	1284800
APOLLOHOSP	5200	256875	5008.05	4500	124750
ASIANPAINT	3500	490600	3353.25	3200	290000
AXISBANK	1000	2927500	958.75	950	1233750
BAJAJ-AUTO	4900	158500	4746.3	4800	100250
BAJAJFINSV	1600	1447000	1496.75	1400	562500
BAJFINANCE	8000	1509000	7194.55	7000	366000
BHARTIARTL	900	4239850	889.55	850	599450
BPCL	400	6748200	359.05	360	1504800
BRITANNIA	5000	277000	4816.85	4800	227000
CIPLA	1300	754650	1210.55	1100	835250
COALINDIA	250	10491600	231.4	220	5716200
DIVISLAB	3800	236800	3740.55	3500	165600
DRREDDY	6000	131875	5691.3	5400	120500
EICHERMOT	3500	451675	3339.4	3000	168000
GRASIM	2000	274075	1825.45	1700	302100
HCLTECH	1200	1199100	1150.2	1100	576100
HDFCBANK	1700	6897550	1660	1600	2389200
HDFCLIFE	700	1182500	646.45	600	564300
HEROMOTOCO	3200	498300	2964.2	2700	258900
HINDALCO	460	2364600	457.25	440	929600
HINDUNILVR	2600	1086600	2557.35	2500	466500
ICICIBANK	1000	5667900	969.7	950	1735300
INDUSINDBK	1500	756000	1415.55	1400	593000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	3534000	1384.5	1300	1334000
ITC	500	9848000	458.15	450	3665600
JSWSTEEL	820	1275750	809.05	800	573750
KOTAKBANK	1900	2702800	1846.95	1800	1175600
LT	2700	1088700	2637.85	2400	419700
LTIM	5000	179700	4977.05	4500	91500
M&M	1500	2783900	1472.35	1400	914900
MARUTI	10000	771000	9532.1	9000	223800
NESTLEIND	24000	27040	22549.6	22000	15800
NTPC	225	21951000	216.6	200	5853000
ONGC	180	17821650	173.5	170	1978900
POWERGRID	270	6588000	248.85	240	2581200
RELIANCE	2600	4308500	2516.7	2400	1823000
SBILIFE	1400	753750	1276.95	1200	172500
SBIN	600	21480000	577.5	580	6160500
SUNPHARMA	1200	1997800	1144.15	1100	609000
TATACONSUM	900	1614600	839.95	830	667800
TATAMOTORS	650	7780500	619.55	600	3300300
TATASTEEL	125	17803500	119.55	110	7111500
TCS	3500	778050	3466.75	3200	404075
TECHM	1200	1364400	1181.85	1100	595200
TITAN	3000	906000	2921.9	2900	477375
ULTRACEMCO	9000	88700	8212.9	8000	49000
UPL	700	3595800	607.35	600	2017600
WIPRO	410	4896000	411.7	400	2496000

Participant wise Change in Open Interest for Today.

FI	TODAY	PREV DAY	NET	Net 1 Day Ago	DI	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	15026	-36278	-25595	-40621	INDEX FUT	-2318	1529	-18543	-16225
INDEX CALL	7750	-49200	250382	242632	INDEX CALL	0	0	0	0
INDEX PUT	-3347	-47701	383537	386884	INDEX PUT	6836	6386	85331	78495
STK FUT	32110	-62100	23259	-8851	STK FUT	-11390	-16408	-1431761	-1420371
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-14949	32325	45658	60607	INDEX FUT	2241	2424	-1520	-3761
INDEX CALL	-127929	-162846	-150940	-23011	INDEX CALL	120179	212047	-99445	-219624
INDEX PUT	29770	-40273	-532479	-562249	INDEX PUT	-33259	81589	63612	96871
STK FUT	-12224	61145	1186253	1198477	STK FUT	-8496	17363	222249	230745

Inference:

Bought 15,026 Lots of Index Futs,
 Bought 7,750 Lots of Index Calls,
 Sold 3,347 Lots of Index Puts,
 Bought 32,110 Lots of Stock Futs...

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