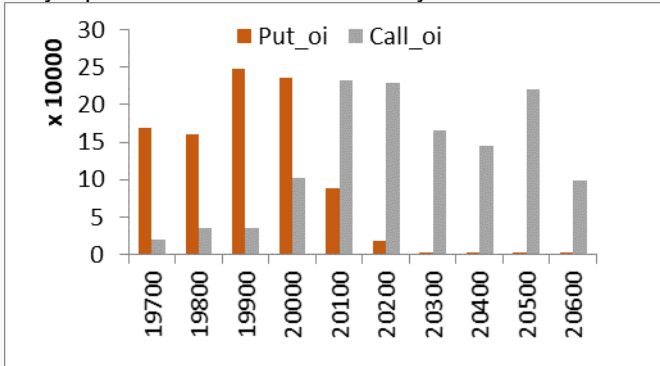


Nifty Futures View	
Nifty Active Futures	20125.00
Nifty Active Futures OI	1,01,14,500
Change in OI	79100
Premium / Discount	55.00
Inference	Long Build Up

Volatility	
India VIX Index	11.83
Nifty ATM Call IV	<b>11.82</b>
Nifty ATM Put IV	<b>13.09</b>
PCR Index Options	1.25
PCR F&O Total	0.98

BankNifty Futures View	
BankNifty Active Futures	46002.00
BankNifty Active Futures OI	17,64,705
Change in OI	-134355
Premium / Discount	92.00
Inference	Short Covering

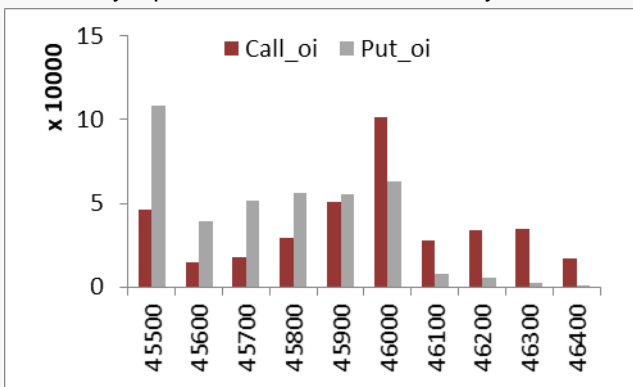
**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty futures yesterday closed at 20125 on a positive note with 0.79% Increase in the open interest indicating Long Build Up. Nifty Futures yesterday closed at a premium of 55 points compared to its previous day premium of 53 points. BankNifty yesterday closed at 46002 on positive note with 7.07% Decrease in open interest indicating Short Covering. BankNifty Futures yesterday closed at a premium of 92 points compared to its previous day premium of 117 points.

**In Yesterday Trading Session FII's**

**Bought Index Futures** to the tune of 1269 CR,  
**Sold Index Option** worth 31407 CR  
**Bought Stock Futures** to the tune of 4547 CR  
**Net Sold** in the derivative segment to the tune of 25233 crores.  
**While in Cash Segment**  
**FII Sold 1632 CR & DII Bought 850 CR**

India VIX index is at 11.83 v/s 11.69 ATM CE IV 11.82 & PE IV 13.09

**Bank Nifty Options OI Distribution-Weekly**


Yesterday Index options PCR is at 1.25 as compared to 1.18

Nifty Put options OI distribution shows that 19900 has highest OI concentration followed by 20000 & 19700 which may act as support for current expiry.

Nifty Call strike 20100 followed by 20200 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 45500 has highest OI concentration followed 46000 which may act as support for current expiry.

BankNifty Call strike 46000 followed by 45500 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BAN PERIOD: DELTACORP, HINDCOPPER, IBULHSGFIN, IEX, INDIACEM, MANAPPURAM, NATIONALUM RECLTD, SAIL.**

**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
GRANULES	322.15	4.34%	10150000.00	12.68%
GNFC	656.10	4.56%	8980400.00	9.29%
INDUSTOWER	184.45	0.93%	94271800.00	9.25%
POLYCAB	5057.35	1.92%	1843800.00	7.82%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
RECLTD	245.30	-1.17%	76824000.00	9.44%
INDHOTEL	416.10	-1.37%	19154000.00	9.41%
BATAINDIA	1672.10	-1.76%	1539375.00	8.66%
JUBLFOOD	514.05	-1.95%	18493750.00	8.01%

**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	2600	1084800	2525.35	2000	684300
ADANIPTS	900	3008800	853.2	800	1352000
APOLLOHOSP	5000	219000	5033.05	4900	156625
ASIANPAINT	3300	443800	3277.9	3200	287400
AXISBANK	1000	3113750	1016.65	1000	2018750
BAJAJ-AUTO	5000	113000	4820.4	4600	79500
BAJAJFINSV	1600	862500	1557.65	1520	603000
BAJFINANCE	8000	487750	7483.9	7000	220625
BHARTIARTL	890	2160300	913.6	880	1200800
BPCL	360	2802600	355.95	350	2170800
BRITANNIA	4600	357800	4612.5	4500	159000
CIPLA	1300	1269450	1233	1240	919100
COALINDIA	260	11058600	280.8	250	11230800
DIVISLAB	3800	257800	3763.3	3600	95800
DRREDDY	5700	200500	5752.2	5600	98250
EICHERMOT	3400	383075	3333.5	3200	145250
GRASIM	2000	505400	1935.8	1800	267425
HCLTECH	1200	1658300	1276.75	1200	842100
HDFCBANK	1600	6143500	1646.9	1600	3513400
HDFCLIFE	700	894300	652.9	630	575300
HEROMOTOCO	3100	550500	2998.95	2800	155100
HINDALCO	490	4261600	485.15	470	2298800
HINDUNILVR	2540	1232400	2509.4	2500	629400
ICICIBANK	1000	4801300	993.3	950	1925000
INDUSINDBK	1500	1020000	1460.55	1400	1016000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1480	4081600	1499.85	1400	1086400
ITC	460	13534400	455.4	450	4681600
JSWSTEEL	840	1649700	814.1	800	803250
KOTAKBANK	1900	1523200	1827.15	1800	1096000
LT	3000	1866900	2918.8	2700	1370400
LTIM	5500	183900	5540.55	5000	73500
M&M	1600	2043300	1542.7	1500	529900
MARUTI	10500	462300	10504.3	10000	407800
NESTLEIND	23000	16040	22276.5	22000	21840
NTPC	240	16539000	238.1	230	4542000
ONGC	185	48556200	184.35	180	6518050
POWERGRID	195	7628400	193.95	180	2491200
RELIANCE	2500	7214250	2460.4	2400	2748000
SBILIFE	1350	617250	1346.7	1300	257250
SBIN	600	14622000	598	570	3841500
SUNPHARMA	1150	2476600	1151.2	1100	357700
TATACONSUM	900	2432700	893.15	840	513900
TATAMOTORS	630	6251475	627.35	600	4776600
TATASTEEL	130	27428500	129.7	130	13986500
TCS	3600	1211000	3573.75	3400	563500
TECHM	1300	1310400	1263.5	1260	478800
TITAN	3200	580500	3264.35	3200	603750
ULTRACEMCO	9000	145800	8647.95	8000	80400
UPL	620	3435900	610.3	600	1730300
WIPRO	440	5952000	437.05	400	2904000

**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	14424	11077	60567	46143	INDEX FUT	471	436	-18815	-19286
INDEX CALL	-113060	309795	360835	473895	INDEX CALL	0	0	0	0
INDEX PUT	-196621	345210	364756	561377	INDEX PUT	5635	8120	147406	141771
STK FUT	56145	-9908	-81393	-137538	STK FUT	-10338	17323	-1510766	-1500428
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	4053	-16620	-28059	-32112	INDEX FUT	-18948	5107	-13693	5255
INDEX CALL	-116681	26551	-261782	-145101	INDEX CALL	229742	-336347	-99056	-328798
INDEX PUT	129457	-519551	-219334	-348791	INDEX PUT	61529	166222	-292828	-354357
STK FUT	-27505	-18014	1341776	1369281	STK FUT	-18302	10599	250383	268685

**Inference:**

Bought 14,424 Lots of Index Futs,  
 Sold 1,13,060 Lots of Index Calls,  
 Sold 1,96,621 Lots of Index Puts,  
 Bought 56,145 Lots of Stock Futs...

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