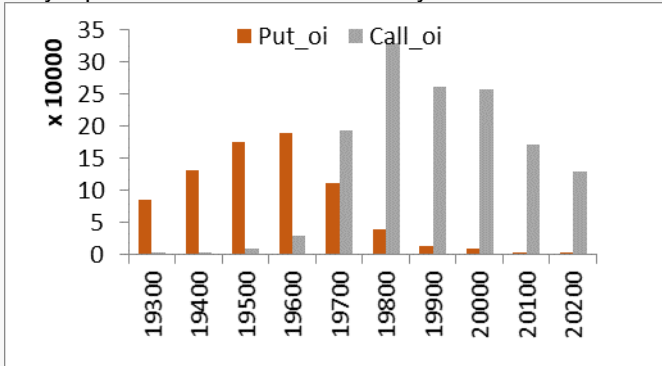


Nifty Futures View	
Nifty Active Futures	19683.00
Nifty Active Futures OI	92,38,000
Change in OI	-230950
Premium / Discount	12.00
Inference	Long Unwinding

Volatility	
India VIX Index	10.96
Nifty ATM Call IV	<b>11.23</b>
Nifty ATM Put IV	<b>12.91</b>
PCR Index Options	0.82
PCR F&O Total	0.95

BankNifty Futures View	
BankNifty Active Futures	44053.00
BankNifty Active Futures OI	26,92,005
Change in OI	590385
Premium / Discount	165.00
Inference	Short Build up

**Nifty Options OI Distribution-Weekly**



**HIGHLIGHTS:**

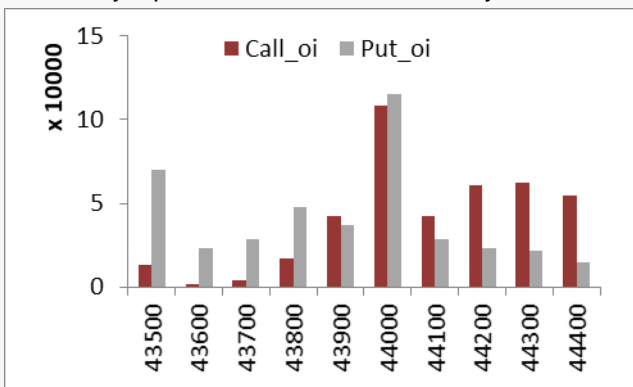
Nifty futures yesterday closed at 19683 on a positive note with 2.44% Decrease in the open interest indicating Long Unwinding. Nifty Futures yesterday closed at a premium of 12 points compared to its previous day discount of -1 points. BankNifty yesterday closed at 44053 on a negative note with 28.09% Increase in open interest indicating Short Build Up, BankNifty Futures yesterday closed at a premium of 165 points compared to its previous day premium of 84 points.

**In Yesterday Trading Session FII's**

**Sold Index Futures** to the tune of 385 CR,  
**Sold Index Option** worth 28425 CR  
**Sold Stock Futures** to the tune of 1496 CR  
**Net Sellers** in the derivative segment to the tune of 29955 crores.  
**While in Cash Segment**  
**FII Sold 1832 CR & DII Bought 1470 CR**

India VIX index is at 10.96 v/s 10.65 ATM CE IV 11.23 & PE IV 12.91

**Bank Nifty Options OI Distribution-Weekly**



Yesterday Index options PCR is at 0.82 as compared to 1.08

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 20000 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 43500 which may act as support for current expiry.

BankNifty Call strike 44000 followed by 44300 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BAN PERIOD: BALRAMCHINI, DELTACORP, GNFC, HINDCOPPER, IBULHSGFIN, INDIACEM, MANAPPURAM, MCX, SAIL**

**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
CIPLA	1215.15	3.40%	10957700.00	15.70%
MARUTI	10801.15	0.50%	3333300.00	8.40%
SUNTV	661.40	2.57%	9063000.00	6.17%
CUB	140.00	0.32%	45675000.00	3.62%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
LTTS	4367.95	-5.66%	1200000.00	55.93%
SYNGENE	727.25	-6.77%	5033000.00	23.63%
ABB	4110.75	-4.19%	1341250.00	21.93%
BIOCON	239.00	-6.26%	39957500.00	17.01%

**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	2500	1418700	2410.4	2400	615600
ADANIPOINTS	850	1919200	799.2	800	1638400
APOLLOHOSP	5100	316375	4978.8	5000	132250
ASIANPAINT	3400	1069000	3100.35	3100	392200
AXISBANK	1020	2486875	995.85	1000	1277500
BAJAJ-AUTO	5200	293250	5148.45	5000	231750
BAJAJFINSV	1700	957500	1628.6	1600	439500
BAJFINANCE	8100	932375	7873.55	7500	329125
BHARTIARTL	960	4158150	955.3	950	1522850
BPCL	360	3664800	351.2	350	1571400
BRITANNIA	4600	379800	4604	4500	101000
CIPLA	1200	659750	1215.15	1200	671450
COALINDIA	315	8904000	316.9	280	8278200
DIVISLAB	3800	355400	3651.6	3500	107000
DRREDDY	5700	229750	5676.2	5600	118000
EICHERMOT	3500	327250	3507.3	3300	164150
GRASIM	2000	938600	1955.95	1960	210900
HCLTECH	1300	1955100	1258.35	1200	805700
HDFCBANK	1600	9445700	1523.5	1500	3435300
HDFCLIFE	650	1405800	645.5	630	812900
HEROMOTOCO	3200	555600	3162.95	3000	223500
HINDALCO	500	3469200	486.15	480	845600
HINDUNILVR	2520	1073700	2546.35	2500	852600
ICICIBANK	1000	3854200	946.25	950	2508100
INDUSINDBK	1460	3152000	1422.65	1400	1050500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	6030800	1426.55	1400	1846800
ITC	460	6913600	452.45	440	4750400
JSWSTEEL	800	1614600	786.45	750	778950
KOTAKBANK	1800	1682800	1758.45	1800	558400
LT	3100	1322400	3053.6	2900	563400
LTIM	5300	160350	5160.25	5200	123300
M&M	1600	1577100	1574.1	1500	536200
MARUTI	11000	525100	10801.15	10500	506800
NESTLEIND	24000	32720	23319.65	22000	15040
NTPC	250	14868000	242.7	220	2691000
ONGC	185	25744950	186.9	185	5440050
POWERGRID	210	6332400	206.7	200	2383200
RELIANCE	2400	5054000	2329.65	2300	2072250
SBILIFE	1400	291000	1358.8	1300	205500
SBIN	600	22893000	574.25	550	5299500
SUNPHARMA	1150	1397900	1153.4	1100	541100
TATACONSUM	920	1631700	895.9	870	604800
TATAMOTORS	670	8901975	669.15	660	3682200
TATASTEEL	130	33830500	127.05	125	9361000
TCS	3600	2498125	3488.55	3500	832475
TECHM	1300	1190400	1189.3	1200	582000
TITAN	3400	1153875	3285.9	3100	423375
ULTRACEMCO	8500	158700	8305.2	8000	75400
UPL	630	2802800	620.4	630	1028300
WIPRO	420	3498000	408.2	400	2776500

**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	-7934	6548	-59622	-51688	INDEX FUT	2727	-635	-14164	-16891
INDEX CALL	-145708	289058	-52006	93702	INDEX CALL	0	0	0	0
INDEX PUT	-139141	269512	101465	240606	INDEX PUT	0	0	132365	132365
STK FUT	-17408	30533	-133379	-115971	STK FUT	-8067	-790	-1639564	-1631497
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-16998	-5057	32447	49445	INDEX FUT	22205	-856	41339	19134
INDEX CALL	90061	-144726	96006	5945	INDEX CALL	55647	-144332	-44005	-99652
INDEX PUT	-87963	-110966	-399457	-311494	INDEX PUT	227104	-158546	165627	-61477
STK FUT	17810	-16429	1487854	1470044	STK FUT	7665	-13314	285089	277424

**Inference:**

Sold 7,934 Lots of Index Future,  
 Sold 1,45,708 Lots of Index Calls,  
 Sold 1,39,141 Lots of Index Puts,  
 Sold 17,408 Lots of Stock Future,

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