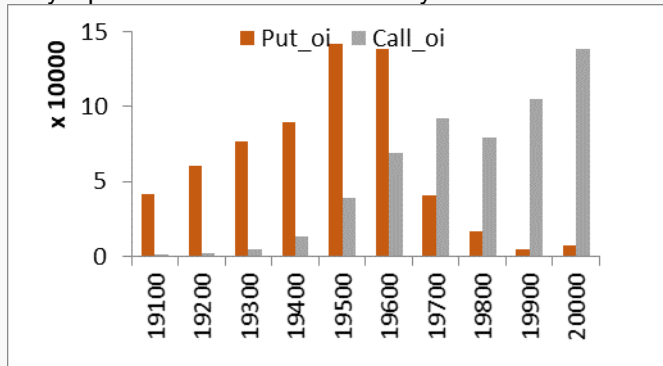


Nifty Futures View	
Nifty Active Futures	19539.00
Nifty Active Futures OI	1,04,78,550
Change in OI	-107200
Premium / Discount	27.00
Inference	Long Unwinding

Volatility	
India VIX Index	11.40
Nifty ATM Call IV	<b>7.9</b>
Nifty ATM Put IV	<b>9.58</b>
PCR Index Options	1.04
PCR F&O Total	1.09

BankNifty Futures View	
BankNifty Active Futures	44010.00
BankNifty Active Futures OI	25,65,675
Change in OI	60360
Premium / Discount	124.00
Inference	Short Build up

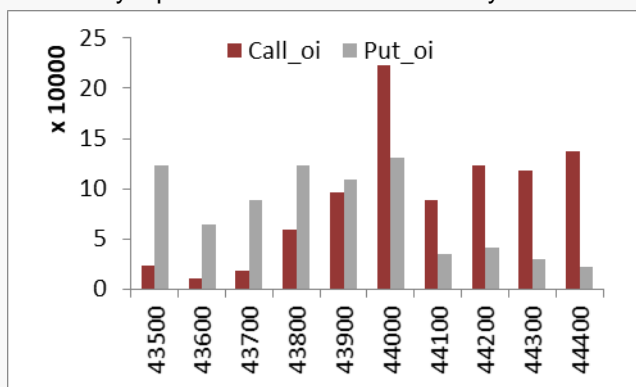
**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty futures yesterday closed at 19539 on a negative note with 1.01% Decrease in the open interest indicating ong Unwinding.  
Nifty Futures yesterday closed at a premium of 27 points compared to it's previous day premium of 25 points.  
BankNifty yesterday closed at 44010 on a negative note with 2.41% Increase in open interest indicating Short Build Up.  
BankNifty Futures yesterday closed at a premium of 124points compared to its previous day premium of 150 points.

**In Yesterday Trading Session FII's**

**Sold Index Futures** to the tune of 290 CR,  
**Sold Index Option** worth 10345 CR  
**Sold Stock Futures** to the tune of 547 CR  
**Net Sellers** in the derivative segment to the tune of 11430 crores.  
**While in Cash Segment**  
**FII Sold 998 CR & DII Bought 2661 CR**

India VIX index is at 11.40 v/s 10.30 ATM CE IV 7.91 & PE IV 9.58

**Bank Nifty Options OI Distribution-Weekly**


Yesterday Index options PCR is at 1.04 as compared to 1.12

Nifty Put options OI distribution shows that 19500 has highest OI concentration followed by 19400 & 19300 which may act as support for current expiry.

Nifty Call strike 20000 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 44400 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BAN PERIOD: DELTACORP, IBULHSGFIN, MANAPPURAM, PNB, L&TFH, MCX**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
HCLTECH	1244.85	1.43%	11565400.00	6.92%
AUROPHARMA	915.05	1.12%	16319600.00	6.24%
METROPOLIS	1505.70	2.06%	1700400.00	4.94%
TATACONSUM	884.80	0.71%	10200600.00	4.89%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
UBL	1566.05	-0.15%	2777200.00	22.17%
IPCALAB	934.70	-0.09%	1897350.00	12.40%
PERSISTENT	5620.15	-2.65%	1265425.00	9.46%
ATUL	6871.05	-1.36%	461250.00	8.56%

**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	1158900	2453	2400	567600
ADANIPTS	850	2139200	791.5	800	1560800
APOLLOHOSP	5200	200500	5055.8	5000	96250
ASIANPAINT	3400	1127400	3165.95	3100	374000
AXISBANK	1020	2179375	1000.55	1000	1147500
BAJAJ-AUTO	5200	245000	5026.9	5000	113750
BAJAJFINSV	1700	638500	1623	1500	541500
BAJFINANCE	8500	423375	8061.65	7500	287750
BHARTIARTL	940	3279400	925.75	900	796100
BPCL	360	3250800	341.25	340	1746000
BRITANNIA	4600	250000	4541.5	4300	99800
CIPLA	1200	707200	1164.65	1200	220350
COALINDIA	300	11986800	288.25	280	4586400
DIVISLAB	3800	337000	3721.55	3700	96600
DRREDDY	5700	172625	5513.45	5300	87625
EICHERMOT	3500	356125	3460.25	3300	154700
GRASIM	2000	454100	1892.25	1800	229900
HCLTECH	1300	1332100	1244.85	1200	949900
HDFCBANK	1600	8671300	1519.5	1500	3146550
HDFCLIFE	630	1102200	618	580	565400
HEROMOTOCO	3100	468300	2951.75	2800	267300
HINDALCO	500	2777600	471.8	450	893200
HINDUNILVR	2500	1173000	2514.3	2500	538800
ICICIBANK	1000	4630500	939.9	950	1734600
INDUSINDBK	1440	680000	1433.2	1400	1405500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	3234000	1468.55	1400	1166800
ITC	450	6982400	441.7	440	3457600
JSWSTEEL	780	1270350	760.55	750	731700
KOTAKBANK	1800	1707200	1723.9	1700	825200
LT	3100	741300	3080.1	3000	618000
LTIM	5500	139500	5225.85	5000	73500
M&M	1600	2146900	1521.65	1500	732200
MARUTI	11000	534300	10254.65	10000	172600
NESTLEIND	23000	33000	22979.3	22000	20040
NTPC	250	14004000	235	220	3012000
ONGC	185	19196100	182.4	180	2198350
POWERGRID	200	5263200	197	200	2606400
RELIANCE	2400	5693000	2307.85	2300	2378000
SBILIFE	1400	408000	1278.55	1300	195750
SBIN	600	17791500	585.65	550	4422000
SUNPHARMA	1200	1311100	1127.2	1100	398300
TATACONSUM	900	2329200	884.8	850	627300
TATAMOTORS	650	5739900	618.4	600	3115050
TATASTEEL	130	25916000	124.05	120	9724000
TCS	3700	1401225	3628.55	3600	709100
TECHM	1300	1285800	1214.05	1200	671400
TITAN	3300	801000	3280.9	3200	430125
ULTRACEMCO	8500	160000	8142.95	8000	80600
UPL	620	1827800	611.4	600	1235000
WIPRO	420	3441000	407.3	400	2889000

**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	-3451	3943	-67231	-63780	INDEX FUT	5531	-2950	-15889	-21420
INDEX CALL	-15680	48808	-403	15277	INDEX CALL	0	0	0	0
INDEX PUT	-15406	-17180	67547	82953	INDEX PUT	-968	6416	148297	149265
STK FUT	-4226	12622	-182833	-178607	STK FUT	2200	-8319	-1597248	-1599448
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-3197	-624	61755	64952	INDEX FUT	1117	-369	21365	20248
INDEX CALL	491073	-402656	-52310	-543383	INDEX CALL	-475393	353848	52709	528102
INDEX PUT	4137	3345	-370902	-375039	INDEX PUT	12238	7419	155058	142820
STK FUT	2045	1669	1477860	1475815	STK FUT	-19	-5972	302221	302240

**Inference:**

Sold 3,451 Lots of Index Future,  
 Sold 15,680 Lots of Index Calls,  
 Sold 15,406 Lots of Index Puts,  
 Sold 4,226 Lots of Stock Future,

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