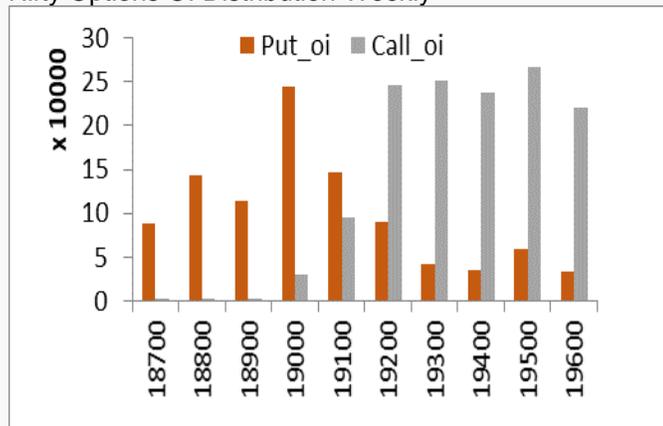


Nifty Futures View	
Nifty Active Futures	19128.00
Nifty Active Futures OI	45,20,750
Change in OI	-2701650
Premium / Discount	6.00
Inference	Long Unwinding

Volatility	
India VIX Index	11.31
Nifty ATM Call IV	<b>13.78</b>
Nifty ATM Put IV	<b>13.67</b>
PCR Index Options	0.67
PCR F&O Total	1.05

BankNifty Futures View	
BankNifty Active Futures	42812.00
BankNifty Active Futures OI	11,88,690
Change in OI	-381810
Premium / Discount	-20.00
Inference	Long Unwinding

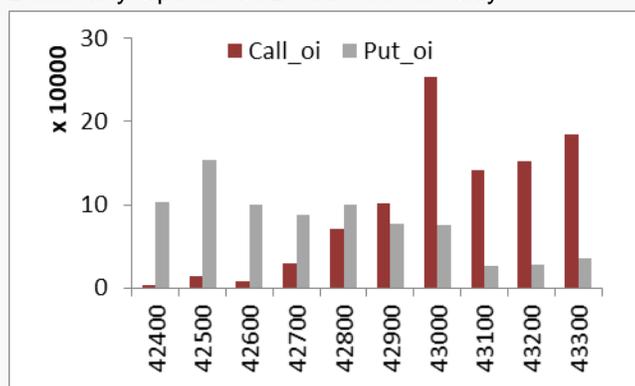
**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty futures yesterday closed at 19128 on a negative note with 37.41% Decrease in the open interest indicating Long Unwinding. Nifty Futures yesterday closed at a premium of 6 points compared to its previous day discount of -13 points. BankNifty yesterday closed at 42812 on a negative note with 24.31% Decrease in open interest indicating Long Unwinding, BankNifty Futures yesterday closed at a discount of 20 points compared to its previous day discount of 10 points.

**In Yesterday Trading Session FII's**

**Sold Index Futures** to the tune of 52 CR,  
**Bought Index Option** worth 30190 CR  
**Bought Stock Futures** to the tune of 2155 CR  
**Net Buyers** in the derivative segment to the tune of 31439 crores.  
**While in Cash Segment**  
**FII Sold 4236 CR & DII Bought 3569 CR**

India VIX index is at 11.31 v/s 10.90 ATM CE IV 13.78 & PE IV 13.67

**Bank Nifty Options OI Distribution-Weekly**


Yesterday Index options PCR is at 0.67 as compared to 0.70

Nifty Put options OI distribution shows that 19000 has highest OI concentration followed by 19100 & 18800 which may act as support for current expiry.

Nifty Call strike 19500 followed by 19300 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 42500 has highest OI concentration followed 42600 which may act as support for current expiry.

BankNifty Call strike 43000 followed by 43300 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BAN PERIOD: DELTACORP, RBLBANK**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
SUNTV	632.15	0.22%	9349500.00	7.48%
IDFC	119.80	0.46%	89370000.00	6.81%
MARUTI	10580.15	0.14%	3371200.00	5.68%
HINDALCO	461.90	1.07%	28830200.00	5.19%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
TATACHEM	963.05	-1.46%	9843350.00	14.10%
NTPC	231.90	-1.57%	87066000.00	7.75%
IBULHSGFIN	156.15	-0.70%	57849300.00	6.76%
BSOFT	526.20	-0.21%	8224000.00	4.18%

**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	727500	2258.2	2000	418200
ADANIAPORTS	850	1168800	767.55	800	709600
APOLLOHOSP	5100	207500	4845	5000	94500
ASIANPAINT	3400	613000	3067.9	3000	139000
AXISBANK	1020	1543750	956.9	960	506875
BAJAJ-AUTO	5500	242750	5355.2	5300	245750
BAJAJFINSV	1700	418500	1608.55	1500	266500
BAJFINANCE	8000	439250	7698.25	7500	191375
BHARTIARTL	960	3986200	925.35	920	614650
BPCL	360	2561400	339.75	330	752400
BRITANNIA	4600	208400	4538.4	4400	63800
CIPLA	1200	455000	1155.2	1160	354900
COALINDIA	315	7686000	310	280	5594400
DIVISLAB	3800	227800	3454.45	3400	50800
DRREDDY	5700	167750	5504.25	5200	54000
EICHERMOT	3500	128450	3389.7	3300	78750
GRASIM	2000	462650	1876.7	1800	94525
HCLTECH	1300	1180900	1231.8	1200	405300
HDFCBANK	1560	6307950	1496	1500	1373350
HDFCLIFE	650	1023000	616.15	640	207900
HEROMOTOCO	3200	369000	3142.65	3000	161100
HINDALCO	500	1888600	461.9	450	487200
HINDUNILVR	2520	1056600	2476.6	2500	207300
ICICIBANK	950	1998500	914.3	900	905800
INDUSINDBK	1460	866500	1415.1	1400	655000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	3651600	1370	1400	546800
ITC	450	4824000	432.65	440	1374400
JSWSTEEL	800	928800	748.5	750	463050
KOTAKBANK	1800	839200	1729	1700	515600
LT	3100	796200	2917.1	2900	298200
LTIM	5500	85200	5197.35	5200	102450
M&M	1600	864500	1566.5	1500	287700
MARUTI	11000	374900	10580.15	10500	267500
NESTLEIND	25000	38560	24309.05	23000	28160
NTPC	245	13119000	231.9	220	1905000
ONGC	185	24424400	183.9	185	2021250
POWERGRID	210	4456800	199.45	180	1303200
RELIANCE	2400	2423500	2256.9	2200	751250
SBILIFE	1370	555750	1314.8	1250	138000
SBIN	600	12414000	556.15	550	3469500
SUNPHARMA	1150	1422400	1120.25	1100	207900
TATACONSUM	920	889200	889.1	890	335700
TATAMOTORS	670	5369400	638.3	670	2044875
TATASTEEL	130	23292500	121.55	125	5043500
TCS	3600	991025	3388.95	3300	349825
TECHM	1200	666000	1143.1	1100	507600
TITAN	3300	477750	3191.95	3100	269250
ULTRACEMCO	8700	121400	8253.1	8000	34200
UPL	630	1693900	580.9	630	761800
WIPRO	420	2905500	382.3	380	973500

**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	-1808	-994	-71732	-69924	INDEX FUT	1450	-4355	-17273	-18723
INDEX CALL	176553	-27621	87179	-89374	INDEX CALL	0	0	0	0
INDEX PUT	202841	-115366	289692	86851	INDEX PUT	-26386	-19685	94419	120805
STK FUT	27626	79256	-33267	-60893	STK FUT	-12318	1804	-1637749	-1625431
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	15308	19513	78045	62737	INDEX FUT	-14950	-14164	10960	25910
INDEX CALL	148964	202644	427774	278810	INDEX CALL	-325517	-175023	-514958	-189441
INDEX PUT	49451	150820	-325720	-375171	INDEX PUT	-225906	-15769	-58391	167515
STK FUT	-15105	-71100	1405489	1420594	STK FUT	-203	-9960	265527	265730

**Inference:**

Sold 1,808 Lots of Index Future,  
 Bought 1,76,553 Lots of Index Calls,  
 Bought 2,02,841 Lots of Index Puts,  
 Bought 27,626 Lots of Stock Future,

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