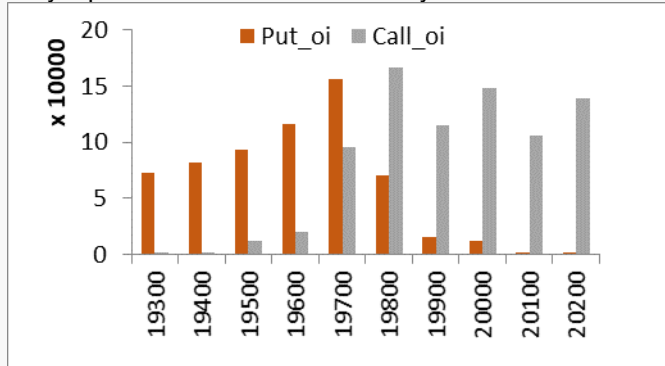


Nifty Futures View	
Nifty Active Futures	19740.00
Nifty Active Futures OI	93,34,750
Change in OI	1800
Premium / Discount	9.00
Inference	Short Build up

Volatility	
India VIX Index	11.15
Nifty ATM Call IV	<b>10.78</b>
Nifty ATM Put IV	<b>12.47</b>
PCR Index Options	1.04
PCR F&O Total	0.85

BankNifty Futures View	
BankNifty Active Futures	44343.00
BankNifty Active Futures OI	22,57,875
Change in OI	-52620
Premium / Discount	117.00
Inference	Long Unwinding

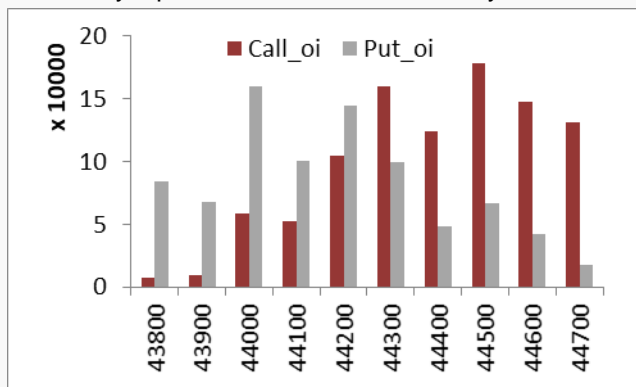
**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty futures yesterday closed at 19740 on a negative note with 0.02% Increase in the open interest indicating Short Build Up.  
Nifty Futures yesterday closed at a premium of 9 points compared to its previous day discount of 9 points.  
BankNifty yesterday closed at 44343 on a negative note with 2.28% Decrease in open interest indicating Long Unwinding,  
BankNifty Futures yesterday closed at a premium of 117 points compared to its previous day premium of 106 points.

**In Yesterday Trading Session FII's**

**Bought Index Futures** to the tune of 28 CR,  
**Sold Index Option** worth 21333 CR  
**Sold Stock Futures** to the tune of 216 CR  
**Net Sellers** in the derivative segment to the tune of 21166 crores.  
**While in Cash Segment**  
**FII Sold 594 CR & DII Bought 1184 CR**

India VIX index is at 11.15 v/s 10.62 ATM CE IV 10.78 & PE IV 12.47

**Bank Nifty Options OI Distribution-Weekly**


Yesterday Index options PCR is at 1.04 as compared to 1.14

Nifty Put options OI distribution shows that 19700 has highest OI concentration followed by 19600 & 19500 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 44200 which may act as support for current expiry.

BankNifty Call strike 44500 followed by 44300 witnessed significant OI concentration and may act as resistance for current expiry.

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

**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
MCX	2201.85	4.70%	2950800.00	29.06%
GNFC	671.45	5.50%	11042200.00	20.58%
DALBHARAT	2326.80	1.71%	2295000.00	8.31%
LUPIN	1202.15	0.88%	6400500.00	8.16%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
LAURUSLABS	394.00	-2.41%	19053600.00	23.95%
SHREECEM	26743.55	-0.41%	211650.00	8.19%
FEDERALBNK	148.70	-0.83%	127625000.00	7.27%
DIVISLAB	3652.45	-2.56%	2489400.00	6.95%

**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	1301100	2437.5	2000	610500
ADANIPTS	850	2120000	808.3	800	1634400
APOLLOHOSP	5100	295250	5022.65	5000	144000
ASIANPAINT	3400	1222400	3114.2	3100	420600
AXISBANK	1020	2315000	1008	1000	1258750
BAJAJ-AUTO	5200	213750	5094.35	5000	131500
BAJAJFINSV	1700	608500	1646.4	1600	582000
BAJFINANCE	8500	490875	8054.95	7500	317125
BHARTIARTL	960	4077400	948.25	940	1162800
BPCL	350	3655800	347.45	350	1519200
BRITANNIA	4600	462600	4584.65	4500	143800
CIPLA	1200	1077700	1165.9	1160	533000
COALINDIA	315	8946000	312.25	280	9592800
DIVISLAB	3800	359800	3652.45	3500	149800
DRREDDY	5600	220875	5504.75	5500	83875
EICHERMOT	3500	408625	3497.1	3300	132300
GRASIM	2000	730075	1978.75	1960	183350
HCLTECH	1300	2215500	1258.75	1200	984900
HDFCBANK	1600	10321300	1530.65	1500	3977600
HDFCLIFE	650	2030600	630.3	600	908600
HEROMOTOCO	3200	668400	3172.2	3000	303600
HINDALCO	500	3448200	484.7	450	1195600
HINDUNILVR	2520	1080000	2560.9	2500	849600
ICICIBANK	1000	4154500	953.8	950	2311400
INDUSINDBK	1460	2272500	1447.7	1400	1101500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	8437600	1417.15	1400	2382400
ITC	450	7120000	449.25	440	4430400
JSWSTEEL	800	1753650	791.1	750	901800
KOTAKBANK	1800	1849200	1753.45	1800	610000
LT	3100	900300	3112.5	3000	645000
LTIM	5300	143700	5180.7	5000	108000
M&M	1600	1705900	1575.25	1500	641200
MARUTI	11000	566100	10731.25	10500	376400
NESTLEIND	23500	40560	23118.65	22000	20400
NTPC	245	14937000	243.7	235	3027000
ONGC	185	25964400	186.85	185	5058900
POWERGRID	210	5490000	203.15	200	2577600
RELIANCE	2400	5351000	2349.15	2300	2345000
SBILIFE	1400	407250	1326.35	1300	252750
SBIN	600	24733500	577.45	550	5937000
SUNPHARMA	1150	1580600	1135.85	1100	489300
TATACONSUM	900	1230300	909.4	870	779400
TATAMOTORS	700	7807575	667.2	650	3642300
TATASTEEL	130	33121000	127.05	125	11330000
TCS	3600	2622025	3524.95	3500	816900
TECHM	1300	1513200	1188.1	1200	691800
TITAN	3300	881625	3312.3	3200	422625
ULTRACEMCO	8500	153000	8304.05	8000	84600
UPL	630	2236000	632.05	600	981500
WIPRO	420	3150000	411.65	400	2698500

**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	2253	-10430	-58236	-60489	INDEX FUT	958	-39	-16256	-17214
INDEX CALL	-38652	-149774	-195356	-156704	INDEX CALL	0	0	0	0
INDEX PUT	-20700	9490	-28906	-8206	INDEX PUT	1291	-1247	132365	131074
STK FUT	-2014	-8445	-146504	-144490	STK FUT	-6255	8080	-1630707	-1624452
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-4979	8804	54502	59481	INDEX FUT	1768	1665	19990	18222
INDEX CALL	76326	244155	150671	74345	INDEX CALL	-37674	-94381	44680	82354
INDEX PUT	89673	-83500	-200528	-290201	INDEX PUT	-70264	75257	97069	167333
STK FUT	-3535	-7576	1486473	1490008	STK FUT	11804	7941	290738	278934

**Inference:**

Bought 2,253 Lots of Index Future,  
Sold 38,652 Lots of Index Calls,  
Sold 20,700 Lots of Index Puts,  
Sold 2,014 Lots of Stock Future,

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