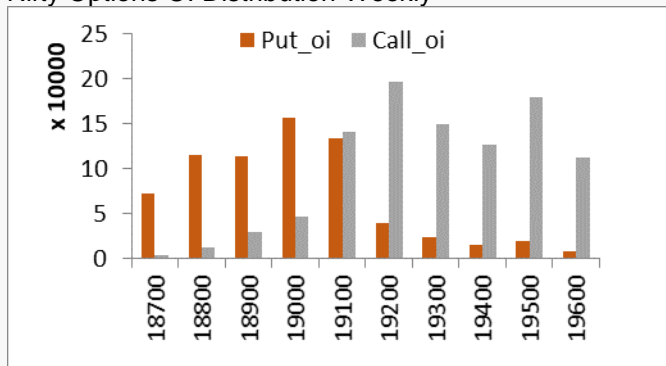


Nifty Futures View	
Nifty Active Futures	19158.00
Nifty Active Futures OI	1,09,98,500
Change in OI	84500
Premium / Discount	79.00
Inference	Short Build up

Volatility	
India VIX Index	11.82
Nifty ATM Call IV	<b>14.17</b>
Nifty ATM Put IV	<b>12.07</b>
PCR Index Options	0.91
PCR F&O Total	0.93

BankNifty Futures View	
BankNifty Active Futures	43077.00
BankNifty Active Futures OI	24,72,795
Change in OI	-7710
Premium / Discount	231.00
Inference	Long Unwinding

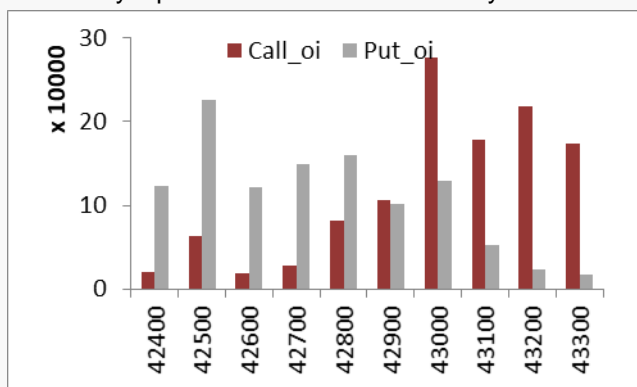
**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty futures yesterday closed at 19158 on a negative note with 0.77% Increase in the open interest indicating Short Build Up. Nifty Futures yesterday closed at a premium of 79 points compared to its previous day premium of 80 points. BankNifty yesterday closed at 43077 on a negative note with 0.31% Decrease in open interest indicating Long Unwinding, BankNifty Futures yesterday closed at a premium of 231 points compared to its previous day premium of 257 points.

**In Yesterday Trading Session FII's**

**Bought Index Futures** to the tune of **68 CR**,  
**Bought Index Option** worth **8124 CR**  
**Bought Stock Futures** to the tune of **562 CR**  
**Net Buyers** in the derivative segment to **the tune of 8783 crores**.  
**While in Cash Segment**  
**FII Sold 696 CR & DII Bought 340 CR**

India VIX index is at 11.82 v/s 11.49 ATM CE IV 14.17 & PE IV 12.07

**Bank Nifty Options OI Distribution-Weekly**


Yesterday Index options PCR is at 0.91 as compared to 1.10

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 19200 followed by 19500 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 42800 which may act as support for current expiry.

BankNifty Call strike 43000 followed by 43200 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BAN PERIOD: GNFC**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
MCX	2339.05	2.44%	2409600.00	20.22%
GNFC	695.50	0.94%	11876800.00	12.78%
COROMANDEL	1040.45	0.52%	1640100.00	9.33%
PERSISTENT	6182.55	1.49%	1577225.00	9.27%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
SIEMENS	3349.70	-3.01%	2441525.00	12.31%
PETRONET	200.90	-0.77%	32544000.00	11.62%
TVSMOTOR	1587.70	-1.06%	7212800.00	9.19%
LTIM	5093.15	-1.65%	1491900.00	8.77%

**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	2300	517500	2307.2	1900	491400
ADANIPTS	800	1620000	789.95	800	1099200
APOLLOHOSP	5000	90625	4850.7	4500	59625
ASIANPAINT	3100	357200	3008.8	3000	292800
AXISBANK	1000	2454375	985.2	950	1031250
BAJAJ-AUTO	5500	135875	5344.1	5000	123250
BAJAJFINSV	1600	547000	1575.8	1600	309500
BAJFINANCE	8000	443375	7517	7500	264000
BHARTIARTL	930	1551350	920	920	1018400
BPCL	350	2235600	351.6	350	1233000
BRITANNIA	4600	115000	4455.15	4500	90800
CIPLA	1200	636350	1205.15	1200	514800
COALINDIA	310	3786300	315.3	290	4055100
DIVISLAB	3600	94400	3409.25	3400	100200
DRREDDY	5500	132875	5403.1	5400	64250
EICHERMOT	3500	140350	3309.25	3300	169925
GRASIM	2000	188100	1894.05	1800	146300
HCLTECH	1300	726600	1279.1	1200	473900
HDFCBANK	1600	5367450	1484.65	1500	2506350
HDFCLIFE	650	727100	620.95	600	433400
HEROMOTOCO	3500	279900	3107.75	3000	118500
HINDALCO	500	1656200	462.4	450	1421000
HINDUNILVR	2500	671700	2481.05	2500	549000
ICICIBANK	950	2472400	921.35	900	1911000
INDUSINDBK	1500	1109000	1446.45	1400	1163000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	1990000	1374.15	1400	849200
ITC	440	6473600	431.1	440	2683200
JSWSTEEL	800	855900	739.3	750	465750
KOTAKBANK	1800	1165200	1745.55	1700	835200
LT	3000	898800	2944.3	2800	451800
LTIM	5300	113100	5093.15	5000	59100
M&M	1500	759150	1468.1	1500	572600
MARUTI	11000	764050	10441.1	10000	165200
NESTLEIND	25000	21640	24248.05	24000	32000
NTPC	240	5352000	235.1	235	2829000
ONGC	190	4519900	186.35	180	1670900
POWERGRID	210	3301200	200.85	200	3492000
RELIANCE	2400	3828750	2302.6	2300	1897500
SBILIFE	1400	288000	1374.85	1300	304500
SBIN	600	10102500	567.75	550	4254000
SUNPHARMA	1100	989800	1091.9	1000	445200
TATACONSUM	900	843300	906.5	900	585900
TATAMOTORS	700	7400025	632.7	600	3009600
TATASTEEL	130	13992000	119.4	120	10857000
TCS	3600	999425	3387.55	3400	649250
TECHM	1200	852600	1128.25	1100	609600
TITAN	3300	404625	3204.05	3100	357375
ULTRACEMCO	8500	75700	8460.15	8000	50500
UPL	600	2606500	543.65	500	1999400
WIPRO	400	4113000	384.2	400	1446000

**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	516	-5052	-136738	-137254	INDEX FUT	-1234	1939	4644	5878
INDEX CALL	63814	-109766	-103795	-167609	INDEX CALL	0	0	0	0
INDEX PUT	142150	-106723	123988	-18162	INDEX PUT	5781	119	68102	62321
STK FUT	6029	-26736	-139593	-145622	STK FUT	2789	-226	-1780569	-1783358
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-2681	1462	108463	111144	INDEX FUT	3399	1651	23631	20232
INDEX CALL	204148	33484	244908	40760	INDEX CALL	-267962	76282	-141117	126845
INDEX PUT	-353718	284778	-164694	189024	INDEX PUT	205787	-178174	-27396	-233183
STK FUT	-1853	12862	1612403	1614256	STK FUT	-6965	14100	307759	314724

**Inference:**

Sold 516 Lots of Index Future,  
 Bought 63,814 Lots of Index Calls,  
 Bought 1,42,150 Lots of Index Puts,  
 Bought 6,029 Lots of Stock Future,

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