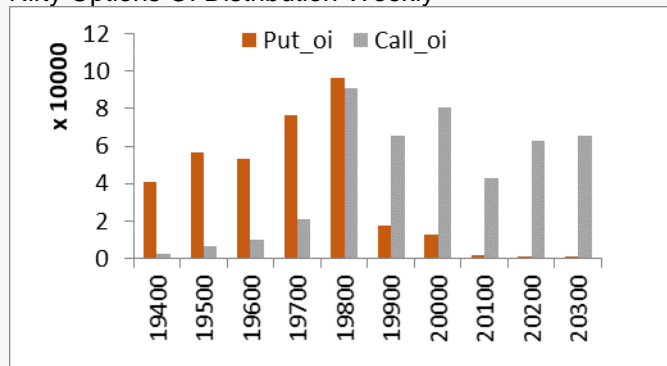


Nifty Futures View	
Nifty Active Futures	19844.00
Nifty Active Futures OI	96,89,100
Change in OI	36650
Premium / Discount	50.00
Inference	Short Build up

Volatility	
India VIX Index	10.69
Nifty ATM Call IV	<b>9.94</b>
Nifty ATM Put IV	<b>10.03</b>
PCR Index Options	1.05
PCR F&O Total	1.03

BankNifty Futures View	
BankNifty Active Futures	44748.00
BankNifty Active Futures OI	20,90,040
Change in OI	-73215
Premium / Discount	149.00
Inference	Short Covering

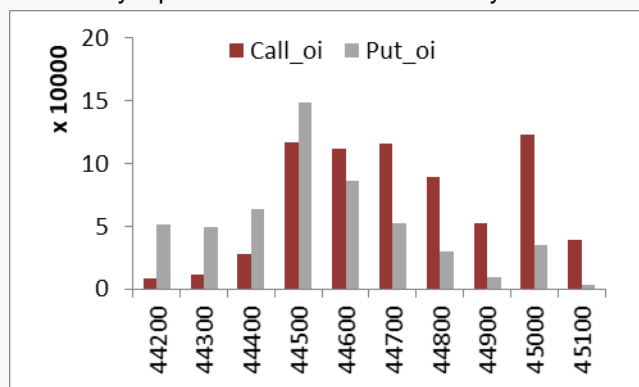
**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty futures yesterday closed at 19844 on a negative note with 0.38% Increase in the open interest indicating Short Build Up.  
 Nifty Futures yesterday closed at a premium of 50 points compared to its previous day premium of 39 points.  
 BankNifty yesterday closed at 44748 on a positive note with 3.38% Decrease in open interest indicating Short Covering.  
 BankNifty Futures yesterday closed at a premium of 149 points compared to its previous day premium of 169 points.

**In Yesterday Trading Session FII's**

**Bought Index Futures** to the tune of 253 CR,  
**Sold Index Option** worth 29951 CR  
**Sold Stock Futures** to the tune of **1064 CR**  
**Net Sellers** in the derivative segment to the tune of **31234 crores**.  
**While in Cash Segment**  
**FII Sold 1863 CR & DII Bought 1532 CR**

India VIX index is at 10.69 v/s 10.98 ATM CE IV 9.94 & PE IV 10.03

**Bank Nifty Options OI Distribution-Weekly**


Yesterday Index options PCR is at 1.05 as compared to 1.22

Nifty Put options OI distribution shows that 19800 has highest OI concentration followed by 19700 & 19500 which may act as support for current expiry.

Nifty Call strike 19800 followed by 19900 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 44500 has highest OI concentration followed 44200 which may act as support for current expiry.

BankNifty Call strike 44500 followed by 45000 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BAN PERIOD: BALRAMCHINI, BHEL, DELTACORP HINDCOPPER, IBULHSGFIN, INDIACEM, L&TFH, MANAPPURAM PNB, SUNTV**

**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
BOSCHLTD	20503.30	4.00%	126650.00	13.95%
MARUTI	10624.90	1.65%	2907200.00	13.63%
SUNTV	640.75	2.58%	10132500.00	11.05%
NATIONALUM	100.20	4.21%	68370000.00	10.22%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
DELTACORP	141.75	-1.08%	16038400.00	33.15%
TCS	3540.25	-2.08%	12664400.00	15.37%
INFY	1461.60	-1.51%	25207600.00	14.96%
ZYDUSLIFE	596.60	-0.74%	8064000.00	10.13%

**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	2600	1108500	2518.35	2000	713400
ADANIPTS	850	1983200	817.8	800	1717600
APOLLOHOSP	5100	311000	5003.85	5000	149500
ASIANPAINT	3400	1134400	3172.8	3000	414400
AXISBANK	1020	1770000	1020.55	1000	1270000
BAJAJ-AUTO	5200	210000	5130.9	5000	110000
BAJAJFINSV	1700	557500	1637	1600	607500
BAJFINANCE	8500	427250	8050.8	8000	280750
BHARTIARTL	960	3574850	951.65	940	1225500
BPCL	400	3434400	349.75	340	1634400
BRITANNIA	4600	412400	4565.1	4500	122000
CIPLA	1200	1138800	1163.3	1160	488800
COALINDIA	300	9752400	307.6	280	10794000
DIVISLAB	3800	313600	3761.3	3700	93800
DRREDDY	5600	213000	5554.9	5400	74375
EICHERMOT	3500	377650	3509.2	3300	138600
GRASIM	2000	567150	2004.8	1900	244625
HCLTECH	1300	2083200	1213.65	1200	1993600
HDFCBANK	1600	8349000	1553.05	1500	3150950
HDFCLIFE	650	1189100	627.6	620	625900
HEROMOTOCO	3100	469500	3090.05	3000	274800
HINDALCO	500	3036600	486.55	450	961800
HINDUNILVR	2520	1083600	2565.05	2500	825600
ICICIBANK	1000	4069100	956.45	950	2086700
INDUSINDBK	1440	1103500	1430.65	1400	1077000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	5293600	1461.6	1400	2544000
ITC	450	6614400	452.05	440	4281600
JSWSTEEL	800	1256850	786.85	750	930150
KOTAKBANK	1800	1722400	1769.5	1800	618800
LT	3100	802800	3094.4	3000	622200
LTIM	5500	138900	5176.6	5000	89250
M&M	1600	1743000	1570.85	1500	701400
MARUTI	11000	537500	10624.9	10000	250600
NESTLEIND	23000	30720	23176.9	22000	18280
NTPC	250	12363000	242.1	230	2928000
ONGC	185	22514800	184.9	180	2656500
POWERGRID	200	5673600	201.4	200	2617200
RELIANCE	2400	5100750	2354.6	2300	2350250
SBILIFE	1400	468750	1317.85	1300	230250
SBIN	600	19467000	588.2	550	4122000
SUNPHARMA	1200	1208900	1131.55	1100	480900
TATACONSUM	900	2402100	895.35	870	793800
TATAMOTORS	650	6010650	639.7	600	3005325
TATASTEEL	130	28704500	126.3	120	9977000
TCS	3600	2526475	3540.25	3500	1109500
TECHM	1300	1395600	1201.25	1200	723600
TITAN	3300	910875	3289.8	3200	439125
ULTRACEMCO	8500	117000	8368.45	8000	76200
UPL	650	1956500	622.9	600	1023100
WIPRO	450	2725500	418.75	400	2916000

**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	3146	11881	-50059	-53205	INDEX FUT	-522	-387	-17175	-16653
INDEX CALL	-56239	142493	-6930	49309	INDEX CALL	0	0	0	0
INDEX PUT	-46160	167187	-17696	28464	INDEX PUT	2133	-12740	132321	130188
STK FUT	-16807	13749	-136045	-119238	STK FUT	-9941	-7487	-1632532	-1622591
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-7498	-15454	50677	58175	INDEX FUT	4874	3960	16557	11683
INDEX CALL	-31034	77040	-169810	-138776	INDEX CALL	87273	-219533	176735	89462
INDEX PUT	-104996	-252451	-206701	-101705	INDEX PUT	149023	98004	92076	-56947
STK FUT	25358	5188	1497584	1472226	STK FUT	1390	-11450	270993	269603

**Inference:**

Bought 3,146 Lots of Index Future,  
 Sold 56,239 Lots of Index Calls,  
 Sold 46,160 Lots of Index Puts,  
 Sold 16,807 Lots of Stock Future,

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