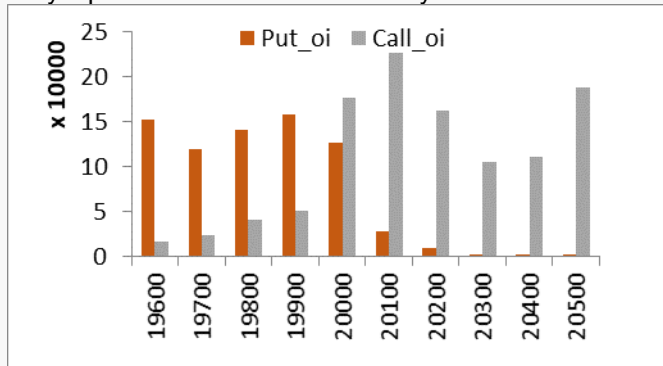


Nifty Futures View	
Nifty Active Futures	20046.00
Nifty Active Futures OI	1,00,35,400
Change in OI	50550
Premium / Discount	53.00
Inference	Long Build Up

Volatility	
India VIX Index	11.69
Nifty ATM Call IV	<b>10.57</b>
Nifty ATM Put IV	<b>12.18</b>
PCR Index Options	1.18
PCR F&O Total	1.00

BankNifty Futures View	
BankNifty Active Futures	45628.00
BankNifty Active Futures OI	18,99,060
Change in OI	-10740
Premium / Discount	117.00
Inference	Long Unwinding

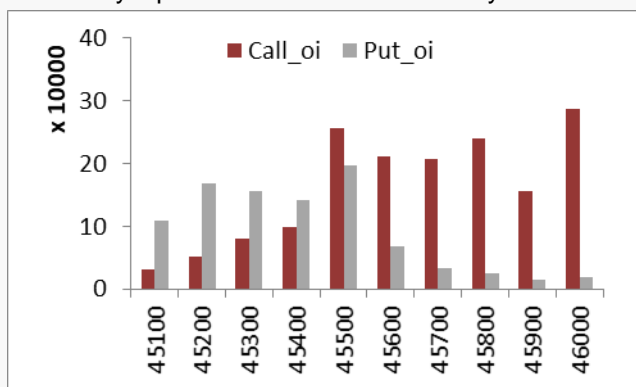
**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty futures yesterday closed at 20046 on a positive note with 0.50% Increase in the open interest indicating Long Build Up. Nifty Futures yesterday closed at a premium of 53 points compared to its previous day premium of 40 points. BankNifty yesterday closed at 45628 on negative note with 0.56% decrease in open interest indicating Long Unwinding. BankNifty Futures yesterday closed at a premium of 117 points compared to its previous day premium of 127 points.

**In Yesterday Trading Session FII's**

**Bought Index Futures** to the tune of 1106 CR,  
**Bought Index Option** worth 27027 CR  
**Sold Stock Futures** to the tune of 1322 CR  
**Net Bought** in the derivative segment to **the tune of 25977 crores.**  
**While in Cash Segment**  
**FII Sold 1047 CR & DII Bought 259 CR**

India VIX index is at 11.69 v/s 10.57 ATM CE IV 11.35 & PE IV 12.18

**Bank Nifty Options OI Distribution-Weekly**


Yesterday Index options PCR is at 1.18 as compared to 1.47

Nifty Put options OI distribution shows that 19900 has highest OI concentration followed by 19600 & 19800 which may act as support for current expiry.

Nifty Call strike 20100 followed by 20500 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 45500 has highest OI concentration followed 45200 which may act as support for current expiry.

BankNifty Call strike 46000 followed by 45500 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BAN PERIOD: BHEL, CHAMBALFERT, DELTACORP, HINDCOPPER, IBULHSGFIN, INDIACEM, IEX, MANAPPURAM, PNB & SAIL.**

**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
LT	2952.25	2.08%	8751900.00	15.48%
LUPIN	1141.30	0.88%	7203750.00	5.41%
NAUKRI	4519.35	0.08%	1587600.00	4.80%
SUNPHARMA	1149.75	0.77%	25295900.00	4.36%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
LAURUSLABS	379.95	-6.86%	14696500.00	33.39%
COROMANDEL	1123.05	-0.39%	1841000.00	12.63%
RECLTD	248.20	-8.31%	7020000.00	10.68%
BEL	134.55	-7.14%	81515700.00	10.01%

**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	2700	974700	2538.2	2000	639900
ADANIPOINTS	900	3080000	859.7	800	1536800
APOLLOHOSP	5000	213125	4998.6	4900	158750
ASIANPAINT	3300	428600	3262.7	3200	282000
AXISBANK	1000	3784375	1004.75	980	998750
BAJAJ-AUTO	5000	113500	4825.9	4600	83000
BAJAJFINSV	1600	930500	1547.9	1520	582000
BAJFINANCE	8000	516125	7452.2	7000	207875
BHARTIARTL	900	2668550	889.5	870	798950
BPCL	360	3067200	349.45	350	2100600
BRITANNIA	4600	328200	4580.45	4500	153800
CIPLA	1300	1117350	1243.25	1240	918450
COALINDIA	260	11071200	271.6	250	10550400
DIVISLAB	3800	227600	3798.15	3500	103000
DRREDDY	5700	247875	5699.35	5600	101625
EICHERMOT	3400	314125	3355.1	3200	140175
GRASIM	1900	560500	1877.35	1800	232750
HCLTECH	1200	1670200	1283.25	1200	860300
HDFCBANK	1600	6470750	1639.4	1600	3497450
HDFCLIFE	700	918500	662.2	640	496100
HEROMOTOCO	3000	509400	3026.05	2800	162000
HINDALCO	490	4407200	477.9	470	2214800
HINDUNILVR	2540	1087500	2508	2500	621900
ICICIBANK	1000	4771900	993.15	950	1872500
INDUSINDBK	1460	1219500	1434.95	1400	889000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1480	4050000	1504.7	1400	1079600
ITC	460	11729600	452.95	450	4188800
JSWSTEEL	840	1818450	818.3	800	859950
KOTAKBANK	1800	2180800	1813.8	1800	1203600
LT	3000	1629600	2952.25	2700	1379700
LTIM	5500	192600	5509.5	5000	61950
M&M	1600	1816500	1558.95	1500	607600
MARUTI	11000	448200	10511.8	10000	400800
NESTLEIND	22500	14040	22408.7	22000	16960
NTPC	240	16557000	235.35	230	4509000
ONGC	185	43916950	181.2	180	5424650
POWERGRID	195	7714800	191.6	187.5	2386800
RELIANCE	2500	7647750	2447.95	2400	2791000
SBILIFE	1350	648000	1349.6	1300	249000
SBIN	600	11820000	589.3	570	4071000
SUNPHARMA	1160	2417800	1149.75	1100	415100
TATACONSUM	870	1526400	865.6	850	517500
TATAMOTORS	630	7019550	622.3	600	4701075
TATASTEEL	130	27945500	129.1	130	14333000
TCS	3600	1062425	3584.7	3300	565425
TECHM	1300	1321200	1268.15	1260	487200
TITAN	3200	409125	3197.3	3000	442500
ULTRACEMCO	9000	130800	8579.65	8000	77100
UPL	620	3510000	605.5	600	1736800
WIPRO	440	5437500	436.7	400	2613000

**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	11077	8533	46143	35066	INDEX FUT	436	1264	-19286	-19722
INDEX CALL	309795	-2221	473895	164100	INDEX CALL	0	0	0	0
INDEX PUT	345210	-28514	561377	216167	INDEX PUT	8120	12715	141771	133651
STK FUT	-9908	6989	-137538	-127630	STK FUT	17323	5785	-1500428	-1517751
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-16620	-16648	-32112	-15492	INDEX FUT	5107	6851	5255	148
INDEX CALL	26551	33739	-145101	-171652	INDEX CALL	-336347	-31518	-328798	7549
INDEX PUT	-519551	291616	-348791	170760	INDEX PUT	166222	-275819	-354357	-520579
STK FUT	-18014	-12091	1369281	1387295	STK FUT	10599	-683	268685	258086

**Inference:**

Bought 11,077 Lots of Index Futs,  
 Bought 3,09,795 Lots of Index Calls,  
 Bought 3,45,210 Lots of Index Puts,  
 Sold 9,908 Lots of Stock Futs...

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