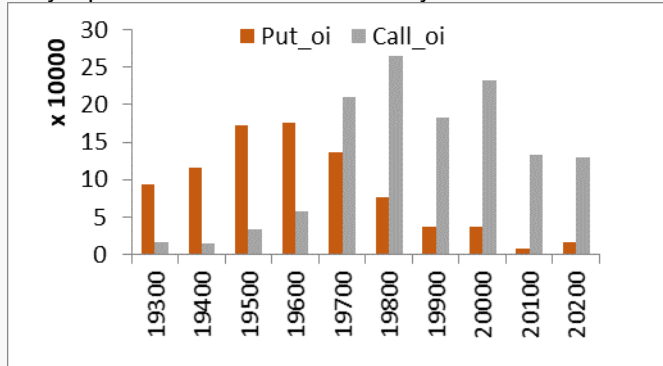


Nifty Futures View	
Nifty Active Futures	19677.00
Nifty Active Futures OI	63,29,700
Change in OI	-1411300
Premium / Discount	12.00
Inference	Long Unwinding

Volatility	
India VIX Index	11.19
Nifty ATM Call IV	<b>9.91</b>
Nifty ATM Put IV	<b>11.45</b>
PCR Index Options	0.92
PCR F&O Total	0.93

BankNifty Futures View	
BankNifty Active Futures	44667.00
BankNifty Active Futures OI	13,01,025
Change in OI	-197940
Premium / Discount	43.00
Inference	Long Unwinding

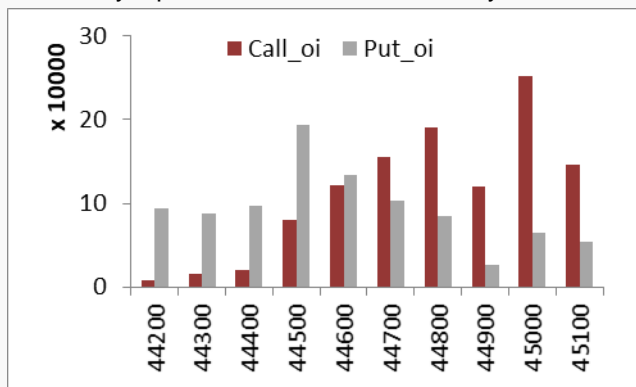
**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty futures yesterday closed at 19677 on a negative note with 18.23% Decrease in the open interest indicating Long Unwinding. Nifty Futures yesterday closed at a premium of 12 points compared to its previous day premium of 26 points. BankNifty yesterday closed at 44667 on a negative note with 13.21% Decrease in open interest indicating Long Unwinding. BankNifty Futures yesterday closed at a premium of 43 points compared to its previous day premium of 47 points.

**In Yesterday Trading Session FII's**

**Sold Index Futures** to the tune of 359 CR,  
**Sold Index Option** worth 30605 CR  
**Sold Stock Futures** to the tune of 1197 CR  
**Net Sold** in the derivative segment to the tune of 31874 crores.  
**While in Cash Segment**  
**FII Sold 693 CR & DII Bought 715 CR**

India VIX index is at 11.19 v/s 10.90 ATM CE IV 9.91 & PE IV 11.45

**Bank Nifty Options OI Distribution-Weekly**


Yesterday Index options PCR is at 0.92 as compared to 0.91

Nifty Put options OI distribution shows that 19600 has highest OI concentration followed by 19500 & 19700 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 44500 has highest OI concentration followed 44600 which may act as support for current expiry.

BankNifty Call strike 45000 followed by 44800 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BAN PERIOD: BALRAMCHINI, CANBK, DELTACORP, HINDCOPPER, IBULHSGFIN, INDIACEM.**

**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
COLPAL	2074.00	3.24%	3679200.00	30.84%
IPCALAB	900.20	0.90%	2315300.00	15.05%
DIXON	5099.15	4.34%	1481600.00	13.38%
ONGC	187.00	0.67%	75691000.00	12.98%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
DELTACORP	140.25	-2.06%	18544400.00	37.66%
NAVINFLUOR	4451.95	-0.32%	672600.00	11.32%
COFORGE	5205.50	-1.58%	1658850.00	11.29%
MUTHOOTFIN	1239.00	-1.80%	7383200.00	10.29%

**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	1049700	2462.45	2400	407700
ADANIPTS	900	2140000	821.4	750	954400
APOLLOHOSP	5100	161125	5057.75	4900	171250
ASIANPAINT	3400	654800	3295.35	3200	275200
AXISBANK	1000	2286875	1015.5	1000	1612500
BAJAJ-AUTO	5200	234000	5079.1	5000	149250
BAJAJFINSV	1600	940500	1565.95	1520	515000
BAJFINANCE	8000	317250	7854.7	7700	227875
BHARTIARTL	920	2170750	914.9	880	1312900
BPCL	360	2874600	352	350	1137600
BRITANNIA	4700	269200	4594.1	4500	80200
CIPLA	1250	990600	1165.3	1240	672100
COALINDIA	260	10420200	286.7	260	9084600
DIVISLAB	3800	179600	3753.85	3700	82400
DRREDDY	5700	198875	5470.1	5500	70750
EICHERMOT	3500	337225	3480.4	3400	186900
GRASIM	2000	266000	1954.9	1900	176225
HCLTECH	1200	1592500	1262.75	1200	1038800
HDFCBANK	1600	8432600	1537.5	1500	2160400
HDFCLIFE	660	999900	644.4	640	517000
HEROMOTOCO	3100	517200	3027.05	3000	286800
HINDALCO	490	4016600	472.05	470	659400
HINDUNILVR	2540	1235100	2480.7	2500	337200
ICICIBANK	1000	4887400	947.65	950	1108100
INDUSINDBK	1440	926500	1426.15	1400	847000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1480	4025600	1462.75	1400	664400
ITC	460	8641600	443	440	2752000
JSWSTEEL	820	1568700	780.55	770	338850
KOTAKBANK	1800	1597600	1761.75	1800	973600
LT	3000	1362300	2916.95	2700	473100
LTIM	5500	133350	5367.25	5300	48000
M&M	1700	1065400	1595.5	1550	411600
MARUTI	11000	444900	10559.3	10500	247000
NESTLEIND	22500	10640	23023.25	22000	11920
NTPC	240	17481000	239.85	230	4749000
ONGC	185	43674400	187	185	14183400
POWERGRID	198.75	6138000	198.55	195	2574000
RELIANCE	2500	4949500	2343.15	2300	1544500
SBILIFE	1350	961500	1288	1300	125250
SBIN	600	12223500	593.45	590	3621000
SUNPHARMA	1160	2788800	1127.3	1120	401800
TATACONSUM	900	800100	896.55	880	332100
TATAMOTORS	650	4652625	619.75	600	3897375
TATASTEEL	135	24821500	128.9	130	13849000
TCS	3600	558075	3582.7	3200	303625
TECHM	1300	795600	1282.8	1260	481200
TITAN	3200	436875	3252	3200	533625
ULTRACEMCO	8500	119700	8244.1	8200	47200
UPL	650	2619500	616.4	610	1080300
WIPRO	445	3906000	412.75	400	2457000

**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	-3477	-15634	-7019	-3542	INDEX FUT	-1720	-319	-25089	-23369
INDEX CALL	-43844	45763	104531	148375	INDEX CALL	0	0	0	0
INDEX PUT	-2842	-16292	358007	360849	INDEX PUT	2000	0	120233	118233
STK FUT	-18125	26639	-29944	-11819	STK FUT	852	-10785	-1590186	-1591038
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	1868	19643	47992	46124	INDEX FUT	3329	-3690	-15884	-19213
INDEX CALL	34478	-123624	178685	144207	INDEX CALL	9365	77863	-283219	-292584
INDEX PUT	-32242	66119	-545265	-513023	INDEX PUT	33083	-49826	67025	33942
STK FUT	17202	-2534	1392898	1375696	STK FUT	71	-13320	227232	227161

**Inference:**

Sold 3,477 Lots of Index Futs,  
 Sold 43,844 Lots of Index Calls,  
 Sold 2,842 Lots of Index Puts,  
 Sold 18,125 Lots of Stock Futs...

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