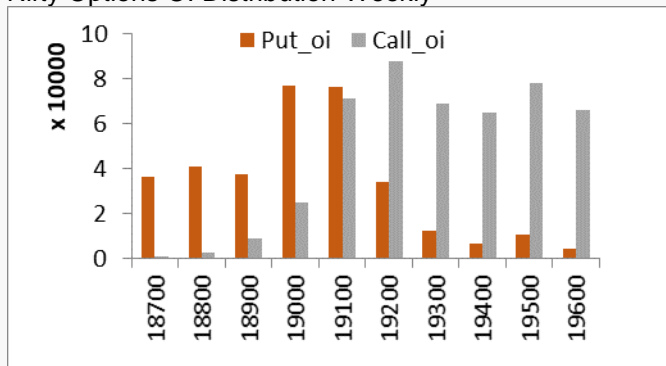


Nifty Futures View	
Nifty Active Futures	19239.00
Nifty Active Futures OI	1,17,04,900
Change in OI	706400
Premium / Discount	106.00
Inference	Long Build Up

Volatility	
India VIX Index	11.08
Nifty ATM Call IV	<b>12.71</b>
Nifty ATM Put IV	<b>9.25</b>
PCR Index Options	0.89
PCR F&O Total	0.94

BankNifty Futures View	
BankNifty Active Futures	43320.00
BankNifty Active Futures OI	25,38,210
Change in OI	65415
Premium / Discount	303.00
Inference	Long Build Up

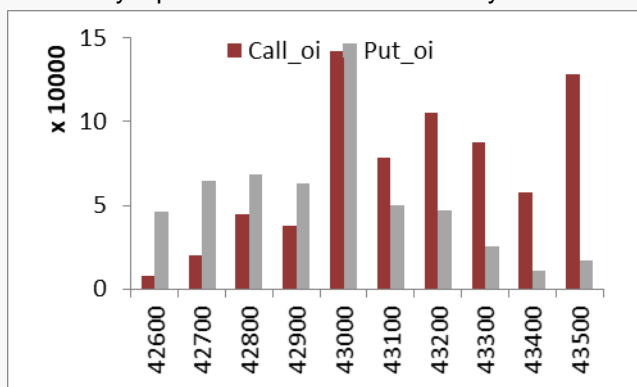
**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty futures yesterday closed at 19239 on a positive note with 2.03% Increase in the open interest indicating Long Build Up.  
Nifty Futures yesterday closed at a premium of 106 points compared to its previous day premium of 71 points.  
BankNifty yesterday closed at 43320 on a positive note with 1.54% Increase in open interest indicating Long Build Up,  
BankNifty Futures yesterday closed at a premium of 303 points compared to its previous day premium of 227 points.

**In Yesterday Trading Session FII's**

**Sold Index Futures** to the tune of 901 CR,  
**Sold Index Option** worth 19641 CR  
**Bought Stock Futures** to the tune of 1352 CR  
**Net Sellers** in the derivative segment to the tune of 19030 crores.  
**While in Cash Segment**  
**FII Sold 1261 CR & DII Bought 1380 CR**

India VIX index is at 11.08 v/s 12.05 ATM CE IV 12.71 & PE IV 9.25

**Bank Nifty Options OI Distribution-Weekly**


Yesterday Index options PCR is at 0.89 as compared to 0.82

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 43000 has highest OI concentration followed 42700 which may act as support for current expiry.

BankNifty Call strike 43000 followed by 43500 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
ALKEM	3820.95	2.08%	1023600.00	22.06%
IOC	95.45	2.74%	130016250.00	15.10%
DELTACORP	135.60	7.96%	14081200.00	13.97%
LUPIN	1177.15	3.30%	6556900.00	13.13%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
LICHSGFIN	450.85	-2.06%	28148000.00	9.90%
HEROMOTOCO	3067.55	-1.19%	3757200.00	8.47%
BAJFINANCE	7506.75	-0.12%	4722125.00	4.87%
BERGEPAIN	551.45	-0.18%	9972600.00	4.47%

**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	846600	2228.15	1900	583500
ADANIPOINTS	800	1712800	779.25	800	1094400
APOLLOHOSP	5000	108250	4918.95	4600	75625
ASIANPAINT	3100	473600	2969.75	2800	315000
AXISBANK	1000	2769375	987.3	950	993125
BAJAJ-AUTO	5400	209750	5351.7	5000	124250
BAJAJFINSV	1600	589000	1581.45	1500	300500
BAJFINANCE	8000	474250	7506.75	7500	318625
BHARTIARTL	930	6000200	925.65	850	2110900
BPCL	370	2316600	361.95	350	1890000
BRITANNIA	4600	313800	4558.2	4500	175600
CIPLA	1250	549250	1213.3	1200	495300
COALINDIA	320	6111000	310.35	290	4391100
DIVISLAB	3600	175200	3366.75	3200	109600
DRREDDY	5500	159125	5376.1	5400	68625
EICHERMOT	3500	117950	3350.5	3300	116200
GRASIM	2000	298775	1905.55	1800	150575
HCLTECH	1290	1369200	1275.2	1200	515200
HDFCBANK	1500	6556550	1486.8	1400	2724150
HDFCLIFE	650	819500	623.55	600	452100
HEROMOTOCO	3200	758400	3067.55	3100	241200
HINDALCO	500	1467200	476.15	450	1232000
HINDUNILVR	2500	717600	2493.85	2500	529800
ICICIBANK	950	2709000	925.65	900	1847300
INDUSINDBK	1500	1740500	1470.85	1400	1192500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	3046400	1379.05	1400	843600
ITC	440	6286400	433.85	440	2633600
JSWSTEEL	800	862650	737.65	750	454950
KOTAKBANK	1800	1378000	1749.9	1700	798000
LT	3000	1549500	2936.45	2900	609600
LTIM	5300	150000	5053	5000	69150
M&M	1500	822850	1481.15	1500	571900
MARUTI	11000	787500	10345.65	10000	157500
NESTLEIND	25000	25560	24272.5	24000	31840
NTPC	235	24192000	233.9	235	4032000
ONGC	190	21744800	186.1	180	1797950
POWERGRID	210	3888000	202.4	200	3679200
RELIANCE	2400	4319750	2330.35	2300	1854000
SBILIFE	1360	818250	1350.85	1300	207750
SBIN	600	10890000	575.6	550	4048500
SUNPHARMA	1150	1477000	1136.7	1100	1138200
TATACONSUM	950	815400	917.35	880	589500
TATAMOTORS	700	9179850	640.95	600	3458475
TATASTEEL	120	16934500	119	115	13359500
TCS	3400	1032850	3382.55	3400	643300
TECHM	1200	960000	1123.25	1100	583200
TITAN	3200	489750	3223.95	3100	398625
ULTRACEMCO	8500	72600	8495.1	8000	49700
UPL	600	2689700	544.5	500	1927900
WIPRO	400	4501500	386.2	380	1456500

**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	-13529	-4843	-155110	-141581	INDEX FUT	335	2453	7432	7097
INDEX CALL	-137336	194903	-46228	91108	INDEX CALL	0	0	0	0
INDEX PUT	-131246	162591	155333	286579	INDEX PUT	188	100	68390	68202
STK FUT	24047	-18164	-133710	-157757	STK FUT	-3928	-1890	-1786387	-1782459
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	16323	3217	128003	111680	INDEX FUT	-3129	-827	19675	22804
INDEX CALL	49377	-310751	-16466	-65843	INDEX CALL	87959	115848	62690	-25269
INDEX PUT	148583	-264065	-280176	-428759	INDEX PUT	-17524	101374	56454	73978
STK FUT	154	10980	1623537	1623383	STK FUT	-20273	9074	296560	316833

**Inference:**

Sold 13,529 Lots of Index Future,  
 Sold 1,37,336 Lots of Index Calls,  
 Sold 1,31,246 Lots of Index Puts,  
 Bought 24,047 Lots of Stock Future,

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