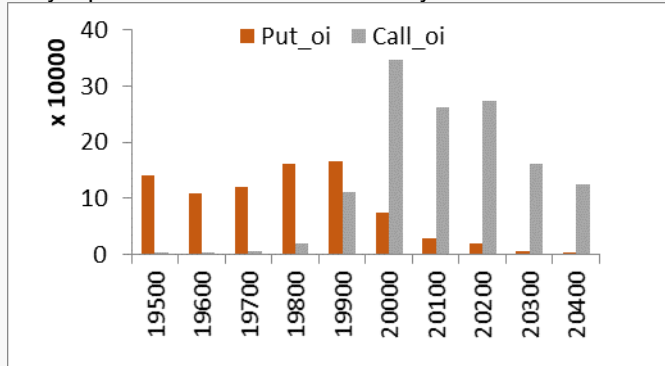


Nifty Futures View	
Nifty Active Futures	19972.00
Nifty Active Futures OI	95,73,350
Change in OI	-1188650
Premium / Discount	71.00
Inference	Long Unwinding

Volatility	
India VIX Index	11.13
Nifty ATM Call IV	<b>5.89</b>
Nifty ATM Put IV	<b>11.2</b>
PCR Index Options	0.80
PCR F&O Total	0.81

BankNifty Futures View	
BankNifty Active Futures	45557.00
BankNifty Active Futures OI	13,33,470
Change in OI	-162900
Premium / Discount	173.00
Inference	Long Unwinding

**Nifty Options OI Distribution-Weekly**



**HIGHLIGHTS:**

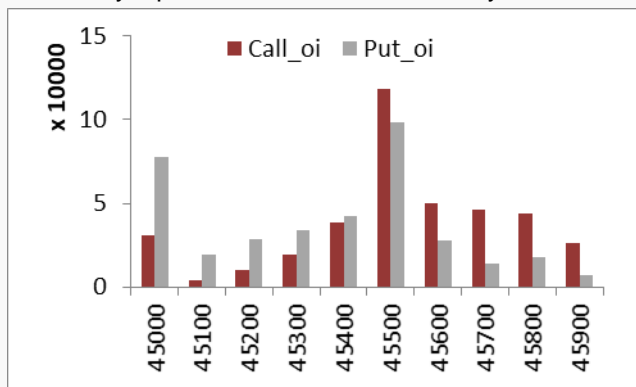
Nifty futures yesterday closed at 19972 on a negative note with 11.04% Decrease in the open interest indicating Long Unwinding. Nifty Futures yesterday closed at a premium of 71 points compared to its previous day premium of 46 points. BankNifty yesterday closed at 45557 on negative note with 10.89% Decrease in open interest indicating Long Unwinding. BankNifty Futures yesterday closed at a premium of 173 points compared to its previous day premium of 93 points.

**In Yesterday Trading Session FII's**

**Sold Index Futures** to the tune of 2182 CR,  
**Sold Index Option** worth 53044 CR  
**Sold Stock Futures** to the tune of 925 CR  
**Net Sold** in the derivative segment to the tune of 56318 crores.  
**While in Cash Segment**  
**FII Sold 3111 CR & DII Sold 573 CR**

India VIX index is at 11.13 v/s 10.84 ATM CE IV 5.89 & PE IV 11.20

**Bank Nifty Options OI Distribution-Weekly**



Yesterday Index options PCR is at 0.80 as compared to 1.10

Nifty Put options OI distribution shows that 19800 has highest OI concentration followed by 19900 & 19500 which may act as support for current expiry.

Nifty Call strike 20000 followed by 20200 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 45000 which may act as support for current expiry.

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

**SECURITIES IN BAN PERIOD: BALRAMCHIN, BHEL, CHAMBALFERT, DELTACORP, HINDCOPPER, IBULHSGFIN, MANAPPURAM, PNB & ZEEL.**

**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
HINDCOPPER	158.85	1.02%	39241200.00	19.75%
GLENMARK	860.95	0.94%	8847900.00	8.21%
LALPATHLAB	2426.15	2.46%	1080300.00	6.63%
IDEA	11.05	0.91%	#####	5.57%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
HDFCBANK	1568.35	-3.97%	131626000.00	18.09%
RELIANCE	2391.25	-2.13%	50369500.00	11.17%
HEROMOTOCO	3064.35	-1.43%	4259700.00	8.27%
BERGEPAIN	689.05	-1.21%	10873500.00	7.26%

**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	1135800	2477.7	2400	589500
ADANIPTS	900	3389600	821.35	750	1251200
APOLLOHOSP	5100	298750	5019.8	4900	148125
ASIANPAINT	3300	635400	3218.9	3200	390400
AXISBANK	1000	2476250	1030.4	1000	2320625
BAJAJ-AUTO	5300	297750	5198.9	5000	352750
BAJAJFINSV	1560	1153000	1554.6	1500	522500
BAJFINANCE	8000	404875	7561.9	7400	229625
BHARTIARTL	890	2109000	913	880	1468700
BPCL	360	3616200	354.05	350	1708200
BRITANNIA	4600	455200	4542.1	4500	163600
CIPLA	1250	1177800	1243.15	1240	900900
COALINDIA	260	1089480 0	285.05	260	10554600
DIVISLAB	3800	241800	3793.4	3500	111600
DRREDDY	6000	216375	5634.05	5600	176375
EICHERMOT	3450	387100	3444.6	3400	166600
GRASIM	2000	497800	1949.05	1800	224675
HCLTECH	1200	1638000	1297.2	1200	787500
HDFCBANK	1600	1027290 0	1568.35	1500	2727450
HDFCLIFE	680	1285900	649.6	650	729300
HEROMOTOC O	3100	845700	3064.35	3000	268200
HINDALCO	500	5122600	480.05	470	2318400
HINDUNILVR	2500	1559100	2475.45	2460	676500
ICICIBANK	1000	6415500	988.9	950	1768900
INDUSINDBK	1460	1070000	1445.75	1400	986500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1480	3996400	1492.1	1400	933200
ITC	460	13561600	454.25	450	5417600
JSWSTEEL	820	2226150	789.5	800	861300
KOTAKBANK	1800	1711200	1796.2	1800	1252800
LT	3000	1680600	2900.4	2700	903300
LTIM	5500	167850	5487.6	5000	70500
M&M	1700	1735300	1637.3	1600	821800
MARUTI	11000	525600	10383.65	10000	338500
NESTLEIND	23000	14920	22743	22000	14920
NTPC	240	16461000	242.55	230	4722000
ONGC	185	50608250	188.05	185	13078450
POWERGRID	198.75	6595200	204.8	195	3423600
RELIANCE	2500	8148250	2391.25	2400	2740750
SBILIFE	1400	675750	1349.75	1300	192750
SBIN	600	9909000	603.4	600	6055500
SUNPHARMA	1150	2939300	1154.2	1100	408800
TATACONSUM	900	2973600	870.5	840	549900
TATAMOTORS	650	7699275	640.9	600	4284975
TATASTEEL	135	37383500	128.7	130	20735000
TCS	3600	838950	3613.6	3500	423150
TECHM	1300	1830600	1278.9	1260	464400
TITAN	3200	511125	3302.15	3200	620625
ULTRACEMCO	8700	149600	8488.55	8000	61300
UPL	650	3039400	623.65	600	1246700
WIPRO	440	6493500	431.65	400	2830500

**Participant wise Change in Open Interest for Today.**

FII	TODAY	PREV DAY	NET	Net 1 Day Ago	DII	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-25082	-3035	33913	58995	INDEX FUT	-676	-800	-20629	-19953
INDEX CALL	-146277	-21036	150214	296491	INDEX CALL	0	0	0	0
INDEX PUT	-96374	77656	301513	397887	INDEX PUT	-21697	-2500	119473	141170
STK FUT	-11959	-7953	-40164	-28205	STK FUT	-39842	-5184	-1584030	-1544188
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	21824	-4994	-20283	-42107	INDEX FUT	3934	8829	6999	3065
INDEX CALL	168242	130425	98756	-69486	INDEX CALL	-21964	-109389	-248973	-227009
INDEX PUT	35858	-288077	-485189	-521047	INDEX PUT	82214	212921	64204	-18010
STK FUT	37512	1569	1372651	1335139	STK FUT	14289	11568	251543	237254

**Inference:**

Sold 25,082 Lots of Index Futs,  
Sold 1.46.277 Lots of Index Calls,  
Sold 96,374 Lots of Index Puts,  
Sold 11,959 Lots of Stock Futs...

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