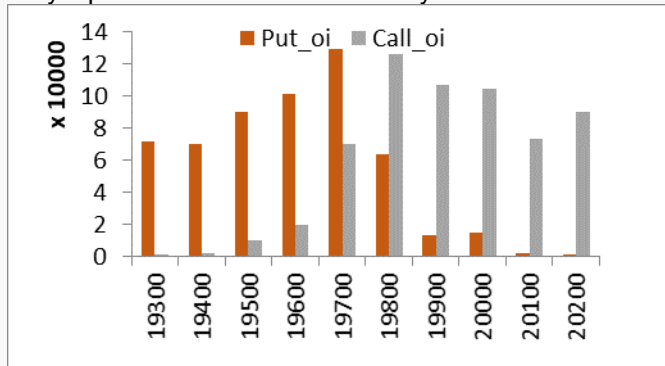


Nifty Futures View	
Nifty Active Futures	19742.00
Nifty Active Futures OI	93,32,950
Change in OI	-356150
Premium / Discount	-9.00
Inference	Long Unwinding

Volatility	
India VIX Index	10.62
Nifty ATM Call IV	<b>6.24</b>
Nifty ATM Put IV	<b>11.35</b>
PCR Index Options	1.14
PCR F&O Total	0.90

BankNifty Futures View	
BankNifty Active Futures	44394.00
BankNifty Active Futures OI	23,10,495
Change in OI	220455
Premium / Discount	106.00
Inference	Short Build up

**Nifty Options OI Distribution-Weekly**



**HIGHLIGHTS:**

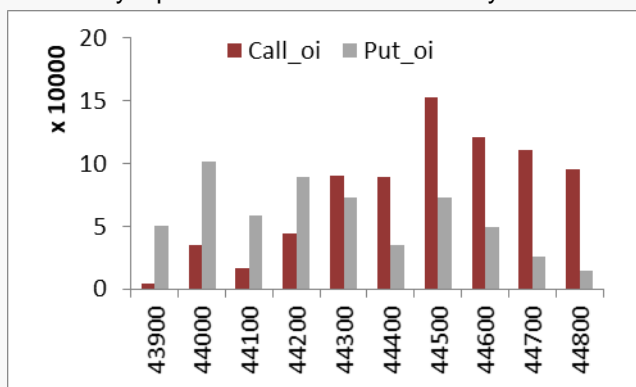
Nifty futures yesterday closed at 19742 on a negative note with 3.68% Decrease in the open interest indicating Long Unwinding. Nifty Futures yesterday closed at a discount of 9 points compared to its previous day premium of 39 points. BankNifty yesterday closed at 44394 on a negative note with 10.55% Increase in open interest indicating Short Build Up. BankNifty Futures yesterday closed at a premium of 106 points compared to its previous day premium of 169 points.

**In Yesterday Trading Session FII's**

**Sold Index Futures** to the tune of 785 CR,  
**Sold Index Option** worth 10683 CR  
**Sold Stock Futures** to the tune of 5 CR  
**Net Sellers** in the derivative segment to the tune of 11546 crores.  
**While in Cash Segment**  
**FII Bought 317 CR & DII Sold 103 CR**

India VIX index is at 10.62 v/s 10.98 ATM CE IV 6.24 & PE IV 11.35

**Bank Nifty Options OI Distribution-Weekly**



Yesterday Index options PCR is at 1.14 as compared to 1.05

Nifty Put options OI distribution shows that 19700 has highest OI concentration followed by 19600 & 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 44000 has highest OI concentration followed 44200 which may act as support for current expiry.

BankNifty Call strike 44500 followed by 44600 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, SAIL, SUNTV**

**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
INDIGO	2618.20	0.94%	5887200.00	14.61%
PETRONET	231.50	1.03%	28509000.00	13.12%
METROPOLIS	1551.95	2.84%	1779200.00	11.17%
TATAMOTORS	668.65	4.53%	75385350.00	10.10%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
INFY	1414.60	-3.22%	28519200.00	13.14%
SYNGENE	780.65	-2.37%	4019000.00	12.01%
SBIN	576.75	-1.95%	10308000.00	9.10%
AXISBANK	997.45	-2.26%	52659375.00	7.45%



**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	1227900	2461.2	2000	743400
ADANIPTS	900	1989600	816.5	800	1689600
APOLLOHOSP	5100	299125	5035.25	5000	153750
ASIANPAINT	3400	1155600	3158.2	3000	405800
AXISBANK	1020	2719375	997.45	1000	1373750
BAJAJ-AUTO	5200	239000	5070.9	5000	128500
BAJAJFINSV	1700	537000	1647.2	1600	607500
BAJFINANCE	8500	435000	8078.3	7500	277500
BHARTIARTL	960	4045100	956.5	940	1316700
BPCL	350	3567600	348	340	1551600
BRITANNIA	4600	413400	4575	4500	133000
CIPLA	1200	1149850	1168.55	1150	536900
COALINDIA	300	9529800	308.1	280	10609200
DIVISLAB	3800	316800	3748.45	3700	96000
DRREDDY	5600	222125	5479.45	5500	75875
EICHERMOT	3500	415450	3482.9	3300	131250
GRASIM	2000	627475	1984.3	1960	199500
HCLTECH	1300	2150400	1248.15	1200	1045100
HDFCBANK	1600	9308200	1536.2	1500	3167450
HDFCLIFE	630	2225300	625.6	620	960300
HEROMOTOCO	3100	399600	3109.05	3000	271800
HINDALCO	500	3476200	481.95	450	1065400
HINDUNILVR	2520	1082700	2569.95	2500	857700
ICICIBANK	1000	4109000	953.75	950	1959300
INDUSINDBK	1460	1702000	1465.95	1400	1250500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	7984800	1414.6	1400	2452400
ITC	450	6833600	448.45	440	3806400
JSWSTEEL	780	1494450	777.45	750	936900
KOTAKBANK	1800	1804800	1762.4	1800	613600
LT	3100	821700	3097.6	3000	570300
LTIM	5500	136350	5099.75	5000	86550
M&M	1600	1704500	1567.9	1500	676200
MARUTI	11000	483100	10728.8	10500	305800
NESTLEIND	24000	21880	23569.15	22000	19240
NTPC	245	15045000	242.2	235	3252000
ONGC	185	26222350	185.15	180	2833600
POWERGRID	200	5868000	201.9	200	2685600
RELIANCE	2400	5245500	2351.9	2300	2354500
SBILIFE	1400	441000	1317	1300	231750
SBIN	600	24790500	576.75	550	5938500
SUNPHARMA	1200	1192100	1145.85	1100	527100
TATACONSUM	900	1328400	913.95	870	781200
TATAMOTORS	700	6408225	668.65	620	3417150
TATASTEEL	130	32978000	125.1	125	12226500
TCS	3700	2353400	3563.65	3500	842100
TECHM	1300	1437000	1197.95	1200	701400
TITAN	3300	1328625	3285.15	3100	426000
ULTRACEMCO	8500	117800	8375.8	8000	81000
UPL	650	2091700	623.6	600	1058200
WIPRO	420	2931000	411.75	400	2587500

**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	-10430	3146	-60489	-50059	INDEX FUT	-39	-522	-17214	-17175
INDEX CALL	-149774	-56239	-156704	-6930	INDEX CALL	0	0	0	0
INDEX PUT	9490	-46160	-8206	-17696	INDEX PUT	-1247	2133	131074	132321
STK FUT	-8445	-16807	-144490	-136045	STK FUT	8080	-9941	-1624452	-1632532
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	8804	-7498	59481	50677	INDEX FUT	1665	4874	18222	16557
INDEX CALL	244155	-31034	74345	-169810	INDEX CALL	-94381	87273	82354	176735
INDEX PUT	-83500	-104996	-290201	-206701	INDEX PUT	75257	149023	167333	92076
STK FUT	-7576	25358	1490008	1497584	STK FUT	7941	1390	278934	270993

**Inference:**

Sold 10,430 Lots of Index Future,  
 Sold 1,49,774 Lots of Index Calls,  
 Bought 9,490 Lots of Index Puts,  
 Sold 8,445 Lots of Stock Future,

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