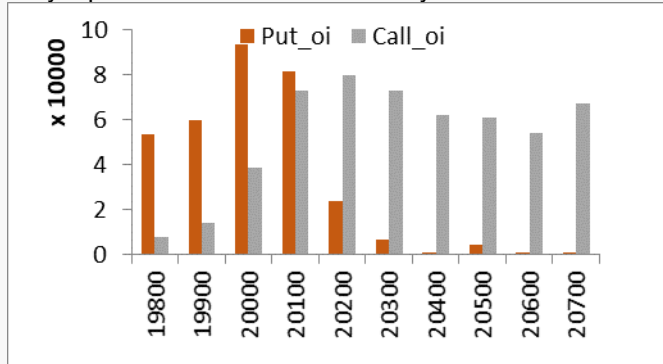


| Nifty Futures View      |               |
|-------------------------|---------------|
| Nifty Active Futures    | 20250.00      |
| Nifty Active Futures OI | 1,09,91,300   |
| Change in OI            | 138000        |
| Premium / Discount      | 57.00         |
| Inference               | Long Build Up |

| Volatility        |             |
|-------------------|-------------|
| India VIX Index   | 10.90       |
| Nifty ATM Call IV | <b>9.92</b> |
| Nifty ATM Put IV  | <b>7.43</b> |
| PCR Index Options | 1.31        |
| PCR F&O Total     | 1.04        |

| BankNifty Futures View      |               |
|-----------------------------|---------------|
| BankNifty Active Futures    | 46288.00      |
| BankNifty Active Futures OI | 16,24,905     |
| Change in OI                | 8445          |
| Premium / Discount          | 57.00         |
| Inference                   | Long Build Up |

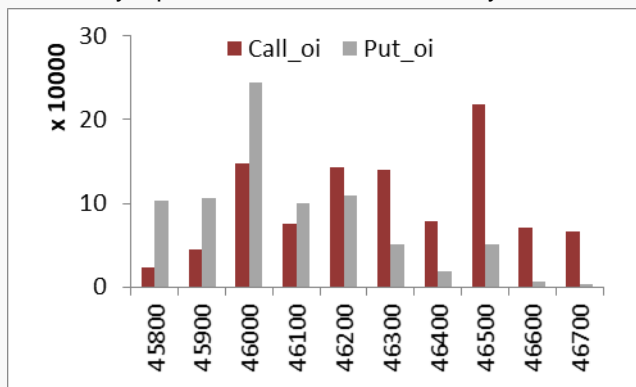
**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty futures yesterday closed at 20250 on a positive note with 1.27% Increase in the open interest indicating Long Build Up.  
Nifty Futures yesterday closed at a premium of 57 points compared to its previous day premium of 69 points.  
BankNifty yesterday closed at 46288 on positive note with 0.52% Increase in open interest indicating Long Build Up.  
BankNifty Futures yesterday closed at a premium of 57 points compared to its previous day premium of 113 points.

**In Yesterday Trading Session FII's**

**Bought Index Futures** to the tune of 280 CR,  
**Sold Index Option** worth 6066 CR  
**Bought Stock Futures** to the tune of 5369 CR  
**Net Sold** in the derivative segment to the tune of 440 crores.  
**While in Cash Segment**  
**FII Bought 164 CR & DII Bought 1938 CR**

India VIX index is at 10.90 v/s 11.32 ATM CE IV 9.92 & PE IV 7.43

**Bank Nifty Options OI Distribution-Weekly**


Yesterday Index options PCR is at 1.31 as compared to 1.04

Nifty Put options OI distribution shows that 20000 has highest OI concentration followed by 20100 & 19900 which may act as support for current expiry.

Nifty Call strike 20200 followed by 20100 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 46000 has highest OI concentration followed 45800 which may act as support for current expiry.

BankNifty Call strike 46000 followed by 46500 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BAN PERIOD: BALRAMCHIN, BHEL, CHAMBALFERT, HINDCOPPER, IBULHSGFIN, IEX, INDIACEM, MANAPPURAM, RECTLD, ZEEL**

**Stock Futures - Long Build**

| Symbol     | Fut Price | % Chg | Open Interest | % Chg  |
|------------|-----------|-------|---------------|--------|
| IPCALAB    | 932.30    | 3.28% | 1797900.00    | 26.01% |
| OFSS       | 4311.70   | 0.53% | 434400.00     | 16.27% |
| METROPOLIS | 1482.15   | 1.35% | 2063600.00    | 15.70% |
| BAJAJ-AUTO | 5137.15   | 5.86% | 2598750.00    | 14.82% |

**Stock Futures - Short Build Up**

| Symbol     | Fut Price | % Chg  | Open Interest | % Chg  |
|------------|-----------|--------|---------------|--------|
| APOLLOTYRE | 376.10    | -2.11% | 13192000.00   | 29.25% |
| INDIAMART  | 3084.70   | -0.95% | 652500.00     | 17.50% |
| HDFCLIFE   | 647.55    | -0.02% | 18958500.00   | 14.18% |
| BRITANNIA  | 4548.55   | -0.65% | 2263400.00    | 6.15%  |

**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      | 1233600  | 2549.9  | 2000      | 608700   |
| ADANIPTS   | 900       | 3382400  | 848.75  | 800       | 1484800  |
| APOLLOHOSP   | 5100      | 175500   | 5113.6  | 4900      | 165625   |
| ASIANPAINT   | 3300      | 646000   | 3205    | 3200      | 433800   |
| AXISBANK   | 1000      | 2870625  | 1028.7  | 1000      | 2199375  |
| BAJAJ-AUTO   | 5200      | 363500   | 5137.15 | 5000      | 444000   |
| BAJAJFINSV   | 1600      | 1259500  | 1543.9  | 1520      | 604000   |
| BAJFINANCE   | 8000      | 504625   | 7518.9  | 7000      | 226250   |
| BHARTIARTL   | 890       | 2115650  | 931.05  | 900       | 1565600  |
| BPCL   | 360       | 3180600  | 353.5   | 350       | 2550600  |
| BRITANNIA  | 4600      | 506200   | 4548.55 | 4500      | 190000   |
| CIPLA  | 1300      | 1170000  | 1240.4  | 1240      | 893750   |
| COALINDIA  | 260       | 11041800 | 279.55  | 260       | 10164000 |
| DIVISLAB   | 3800      | 220600   | 3830.35 | 3700      | 104400   |
| DRREDDY  | 6000      | 198875   | 5827.45 | 5700      | 99125    |
| EICHERMOT  | 3500      | 288750   | 3440.1  | 3300      | 144025   |
| GRASIM   | 2000      | 480700   | 1976.05 | 1800      | 304475   |
| HCLTECH  | 1200      | 1652000  | 1303.75 | 1200      | 832300   |
| HDFCBANK   | 1600      | 5936700  | 1662.4  | 1600      | 3977050  |
| HDFCLIFE   | 660       | 1342000  | 647.55  | 630       | 642400   |
| HEROMOTOC  | 3100      | 1014300  | 3075.8  | 3000      | 213000   |
| HINDALCO   | 500       | 4387600  | 497.9   | 470       | 2557800  |
| HINDUNILVR   | 2500      | 1665300  | 2478.85 | 2460      | 703800   |
| ICICIBANK  | 1000      | 5311600  | 995.65  | 950       | 1792000  |
| INDUSINDBK   | 1500      | 1025000  | 1455    | 1400      | 968500   |

| HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE |           |          |          |           |          |
|--|-----------|----------|----------|-----------|----------|
| NIFTY 50   | CE STRIKE | CE OI    | CMP      | PE Strike | PE OI    |
| INFY   | 1480      | 3977600  | 1515.15  | 1500      | 1240800  |
| ITC  | 460       | 14163200 | 450.05   | 450       | 5326400  |
| JSWSTEEL   | 820       | 2042550  | 815.9    | 800       | 888300   |
| KOTAKBANK  | 1900      | 1514000  | 1820.35  | 1800      | 1151600  |
| LT   | 3000      | 1866300  | 2916.8   | 2700      | 1157700  |
| LTIM   | 5500      | 180750   | 5552.9   | 5000      | 69900    |
| M&M  | 1600      | 1605100  | 1607.05  | 1500      | 588000   |
| MARUTI   | 11000     | 463000   | 10564.45 | 10000     | 438600   |
| NESTLEIND  | 22500     | 14320    | 22661.5  | 22000     | 19400    |
| NTPC   | 240       | 16914000 | 237.15   | 230       | 4569000  |
| ONGC   | 185       | 50639050 | 187.35   | 185       | 9663500  |
| POWERGRID  | 198.75    | 7808400  | 194.85   | 180       | 2462400  |
| RELIANCE   | 2500      | 7605500  | 2465.7   | 2400      | 2620750  |
| SBILIFE  | 1340      | 606000   | 1375.05  | 1300      | 276750   |
| SBIN   | 600       | 17388000 | 599.65   | 600       | 5487000  |
| SUNPHARMA  | 1160      | 2690800  | 1154     | 1100      | 435400   |
| TATACONSUM   | 900       | 3212100  | 879.4    | 840       | 588600   |
| TATAMOTORS   | 630       | 5520450  | 636.55   | 600       | 4892025  |
| TATASTEEL  | 135       | 23551000 | 132.55   | 130       | 19684500 |
| TCS  | 3600      | 1069250  | 3611.45  | 3300      | 624750   |
| TECHM  | 1300      | 1297800  | 1300.95  | 1260      | 472200   |
| TITAN  | 3200      | 561375   | 3260.35  | 3200      | 553500   |
| ULTRACEMCO   | 9000      | 136800   | 8727.35  | 8000      | 69700    |
| UPL  | 650       | 2813200  | 635.2    | 600       | 1756300  |
| WIPRO  | 440       | 5713500  | 442.7    | 400       | 3454500  |

**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  | 3193   | -1730    | 62030   | 58837         | INDEX FUT  | -363   | 25       | -19153   | -18790        |
| INDEX CALL | -5894  | -37414   | 317527  | 323421        | INDEX CALL | 0      | 0        | 0        | 0             |
| INDEX PUT  | -70040 | 25515    | 320231  | 390271        | INDEX PUT  | -4000  | 264      | 143670   | 147670        |
| STK FUT    | 70169  | -9028    | -20252  | -90421        | STK FUT    | -23651 | -4587    | -1539004 | -1515353      |
| CLIENTS    | TODAY  | PREV DAY | NET     | Net 1 Day Ago | PRO        | TODAY  | PREV DAY | NET      | Net 1 Day Ago |
| INDEX FUT  | -1967  | -7087    | -37113  | -35146        | INDEX FUT  | -863   | 8792     | -5764    | -4901         |
| INDEX CALL | -12620 | 74491    | -199911 | -187291       | INDEX CALL | 18514  | -37078   | -117620  | -136134       |
| INDEX PUT  | 101004 | -114640  | -232970 | -333974       | INDEX PUT  | -26964 | 88861    | -230931  | -203967       |
| STK FUT    | -20348 | 12142    | 1333570 | 1353918       | STK FUT    | -26170 | 1473     | 225686   | 251856        |

**Inference:**

Bought 3,193 Lots of Index Futs,  
Sold 5,894 Lots of Index Calls,  
Sold 70,040 Lots of Index Puts,  
Bought 70,169 Lots of Stock Futs...

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