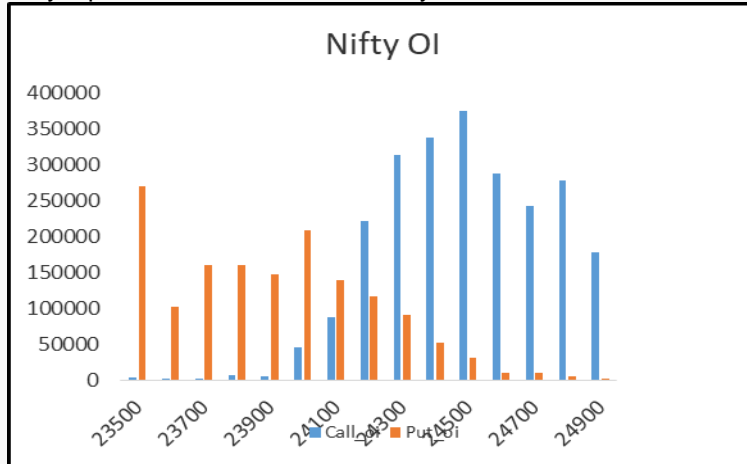


Nifty Futures View	
Nifty Futures	24161
Nifty Futures OI	13891000
Change in OI	5,10,675
Premium / Discount	22.00
Inference	Short_Buildup

Volatility	
India VIX Index	16.17
Nifty ATM Call IV	13.82
Nifty ATM Put IV	16.3
PCR NIFTY	0.53
PCR BANKNIFTY	0.54

BankNifty Futures View	
BankNifty Futures	50052
BankNifty Futures OI	3802320
Change in OI	6,69,780
Premium / Discount	220.15
Inference	Short_Buildup

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 24161 yesterday on a negative note, with a price cut of 0.80% and 3.82% increase in the open interest, indicating a Short Build Up.

It closed at a premium of 22 points compared to its previous day's premium of 10 points.

Bank Nifty closed at 50052 yesterday on a negative note with price cut of 1.32% & 21.38% decrease in open interest indicating Short Build Up.

It closed at a premium of 220 points compared to its previous day's increase of 143 points.

In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 2421 Cr,

Bought Index Option worth 14345 Cr,

Sold Stock Futures to the tune of 6092 Cr,

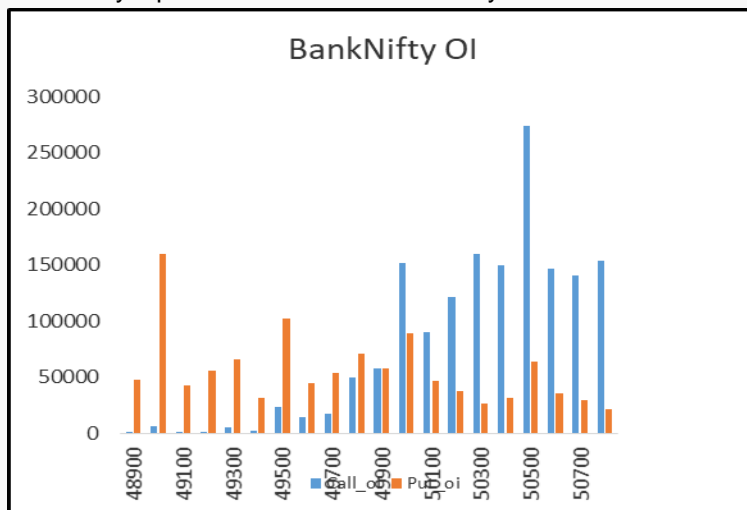
Sold Stock Options to the tune of 1473 Cr,

Net Bought in the derivative segment to the tune of 4360.22 Cr.

In Cash Segment

FII Sold 2107.17 Cr & DII Bought 1239.96 Cr.

The India VIX index is at 16.17 vs 15.87, ATM CE IV 13.82 & PE IV 16.30

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 0.53 v/s 0.79 to its previous day closing.

Nifty Put options OI distribution shows that 23500 has the highest OI concentration followed by 24000 and 23900 which may act as support for current expiry.

Nifty Call options OI shows that 24500 has the highest OI followed by 24000 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 49000 has the highest OI concentration followed 49500 which may act as support for the current expiry.

BankNifty Call strike 50500 followed by 50000 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: AARTIIND, ABCAPITAL, ABFRL, BANDHANBK, BIOCON, BSOFT, GRANULES, RBLBANK, INDIACEM, LICHSFIN, MANAPPURAM, PNB, SAIL, SUNTV, HINDCOPPER, INDIAMART

Stock Futures - Long Build

Symbol	Open Interest	% Chg	Future Price	% Chg
TORNTPHARM	2116500	10.32%	3351.7	0.45%
MARICO	14010000	5.35%	652.65	2.38%
SUNPHARMA	16335200	4.29%	1739.4	0.31%
LALPATHLAB	1238700	2.66%	3188.4	0.12%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
AARTIIND	20074000	33.77%	621.6	-15.50%
CHAMBLFERT	14493200	11.46%	490.45	-7.33%
SBIN	99977250	9.48%	800.1	-1.95%
BATAINDIA	4161375	8.42%	1381.9	-1.19%

Nifty 50 Open Interest (OI) Dashboard - Support / Resistance

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
ADANIENT	3200	2437500	3095.15	3000	1379700
ADANIPTS	1600	3798400	1484.5	1500	2215200
APOLLOHOSP	7000	177125	6603.75	6000	91750
ASIANPAINT	3200	864200	3026.35	3000	620000
AXISBANK	1200	6103750	1163.45	1100	1459375
BAJAJ-AUTO	10000	137025	9703.55	8500	71550
BAJAJFINSV	1600	887000	1545.65	1500	402500
BAJFINANCE	7000	839500	6488.9	6500	485625
BHARTIARTL	1500	4124425	1462	1420	1477725
BPCL	349.5	6534000	322.5	319.5	2356200
BRITANNIA	6000	246000	5673.3	5600	69400
CIPLA	1600	1407250	1585.45	1500	597350
COALINDIA	550	7551600	517.7	500	3645600
DIVISLAB	5000	364200	4862.55	4500	122200
DRREDDY	7000	205125	6952.6	6900	251250
EICHERMOT	5000	327950	4810.1	4600	193725
GRASIM	2700	871500	2526.45	2500	259250
HCLTECH	1640	986300	1593.6	1600	365050
HDFCBANK	1700	12998150	1606.5	1600	4529250
HDFCLIFE	720	2757700	685.75	670	750200
HEROMOTOCO	5500	575100	5250.35	5200	231300
HINDALCO	650	3599400	623.35	600	2861600
HINDUNILVR	2800	1894500	2743.8	2700	465600
ICICIBANK	1220	5193300	1172.7	1150	1661100
INDUSINDBK	1400	1798500	1355.55	1300	1199000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	2803600	1800.35	1700	1425200
ITC	500	15025600	491.7	500	3712000
JSWSTEEL	960	1458675	908.85	900	571725
KOTAKBANK	1800	3382800	1755.5	1800	827200
LT	3800	1403700	3555.5	3500	581850
LTIM	5700	191850	5389.75	5000	80550
M&M	3000	2049950	2721.35	2700	591500
MARUTI	13000	683650	12182.65	12000	256950
NESTLEIND	2500	487400	2488.25	2500	247200
NTPC	430	10438500	397.55	400	3363000
ONGC	350	18982425	334	320	5062750
POWERGRID	365	7077600	335.15	340	2743200
RELIANCE	3000	6777750	2924.9	3000	2209750
SBILIFE	1800	588750	1686	1600	169500
SBIN	900	13846500	800.1	800	5377500
SUNPHARMA	1780	3069150	1739.4	1700	1184750
TATACONSUM	1200	1125864	1180.45	1214.9	480624
TATAMOTORS	1200	10083700	1052.6	1000	2772550
TATASTEEL	170	43752500	148.96	150	20784500
TCS	4400	939400	4206.3	4200	555800
TECHM	1560	753600	1505	1500	367200
TITAN	3500	996800	3387.8	3300	347725
ULTRACEMCO	12000	190400	11263.85	11000	66800
UPL	600	3026400	552.7	550	1006200
WIPRO	550	5280000	492.25	500	2509500

Participant wise Change in Open Interest for Today.

PARTICIPANT WISE OPEN INTEREST									
FI	TODAY	PREV DAY	NET	Net 1 Day Ago	DII	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-36291	-14738	-28752	7539	INDEX FUT	-2111	-302	-83955	-81844
INDEX CALL	89268	120498	428451	339183	INDEX CALL	0	0	2078	2078
INDEX PUT	162668	207704	860466	697798	INDEX PUT	-27500	17398	404421	431921
STK FUT	-71552	28062	514707	586259	STK FUT	13351	-38100	-2922904	-2936255
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	31221	3931	73378	42157	INDEX FUT	7181	11109	39329	32148
INDEX CALL	422915	-496061	-235380	-658295	INDEX CALL	-512183	375563	-195149	317034
INDEX PUT	-182472	-153958	-1298057	-1115585	INDEX PUT	47304	-71144	33170	-14134
STK FUT	11116	19923	1968340	1957224	STK FUT	47085	-9885	439857	392772

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