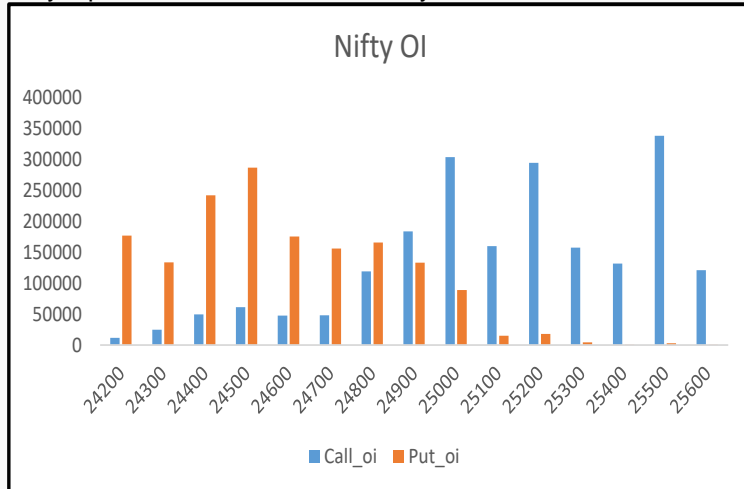


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Active Futures	24929.1	India VIX Index	12.88	BankNifty Active Futures	51520.3
Nifty Active Futures OI	15712650	Nifty ATM Call IV	16.78	BankNifty Active Futures OI	2942505
Change in OI	3,38,975	Nifty ATM Put IV	11.45	Change in OI	-1,10,175
Premium / Discount	71.80	PCR Index NIFTY	1.09	Premium / Discount	21.00
Inference	Long_Buildup	PCR Index BANKNIFTY	0.75	Inference	Short_Covering

**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty Futures closed at 24929 yesterday on a positive note, with a price Gain of 0.07% and 2.20% increase in the open interest, indicating a Long Build Up.

It closed at a premium of 71 points compared to its previous day's premium of 74 points.

Bank Nifty closed at 51520 yesterday on a positive note with price gain of 0.26% & 3.61% decrease in open interest indicating Short Covering.

It closed at a premium of 21 points compared to its previous day's discount of 21 points.

**In Yesterday's Trading Session FII's**

**Bought Index Futures** to the tune of 385.50 Cr,

**Bought Index Option** worth 53913.18 Cr,

**Sold Stock Futures** to the tune of 2143.45 Cr,

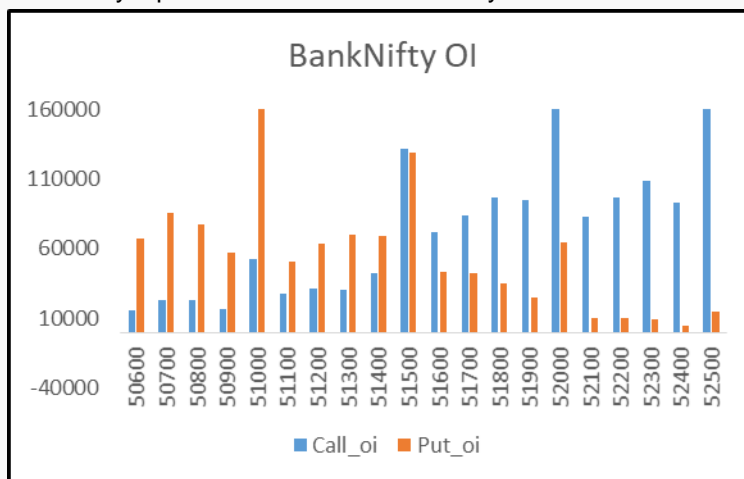
**Sold Stock Options** to the tune of 47.49 Cr,

**Net Bought** in the derivative segment to the tune of **52107.74 Cr.**

**In Cash Segment**

**FII Sold 5,598.64 Cr & DII Bought 5,565.10 Cr.**

The India VIX index is at 12.88 vs 12.95, ATM CE IV 16.78 & PE IV 11.45

**Bank Nifty Options OI Distribution-Weekly**


Index options PCR is at 1.09 v/s 0.98 to its previous day closing.

Nifty Put options OI distribution shows that 24500 has the highest OI concentration followed by 24400 and 24200 which may act as support for current expiry.

Nifty Call options OI shows that 25500 has the highest OI followed by 25000 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 51000 has the highest OI concentration followed 51500 which may act as support for the current expiry.

BankNifty Call strike 52500 followed by 52000 witnessed significant OI concentration and may act as resistance for the current expiry.

**SECURITIES IN BAN PERIOD: INDIACEM**
**Stock Futures - Long Build**

Symbol	Open Interest	% Chg	Future Price	% Chg
INDIAMART	1878600	20.15%	3161.95	3.60%
GNFC	7940400	16.28%	718.3	3.11%
GODREJPROP	4229550	13.15%	3204.35	1.64%
CHAMBLFERT	11170100	11.43%	517.55	2.77%

**Stock Futures - Short Build Up**

Symbol	Open Interest	% Chg	Future Price	% Chg
EXIDEIND	32162400	19.49%	534.95	-3.51%
PETRONET	28245000	9.81%	365.6	-2.12%
TATACONSUM	10406832	9.38%	1199.4	-0.47%
BATAINDIA	3327000	7.68%	1587.25	-1.05%

**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
ADANIANT	3200	1524600	3153	3000	1198500
ADANIPTS	1600	2328400	1557.8	1500	1108000
APOLLOHOSP	6800	64000	6675.25	6000	45500
ASIANPAINT	3000	925800	3024.65	2900	332800
AXISBANK	1300	3528125	1178.25	1100	1595625
BAJAJ-AUTO	10000	105000	9607.55	9000	62925
BAJAJFINSV	1700	651000	1653.35	1600	427000
BAJFINANCE	7000	622875	6871.2	6500	300750
BHARTIARTL	1500	2103300	1472.55	1400	934800
BPCL	360	3578400	350.35	300	3033000
BRITANNIA	6000	147800	5810.2	5500	62800
CIPLA	1600	1875900	1526.5	1500	819650
COALINDIA	520	3431400	516.75	450	2524200
DIVISLAB	5000	154200	4902.45	4700	105400
DRREDDY	7000	125250	6849.9	6800	311375
EICHERMOT	5000	255325	4909.2	4600	93450
GRASIM	3000	192500	2801.35	2800	293000
HCLTECH	1640	614950	1637.2	1500	206500
HDFCBANK	1700	8243400	1628.8	1600	4099700
HDFCLIFE	715	1117600	701	640	739200
HEROMOTOCO	5500	241050	5434.9	5000	120750
HINDALCO	700	2098600	661.6	650	1128400
HINDUNILVR	2800	992400	2708.7	2500	336600
ICICIBANK	1250	4320400	1206.75	1200	2123800
INDUSINDBK	1500	1357500	1436.25	1400	1368500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	1534000	1887.95	1800	1470400
ITC	500	8960000	493.45	500	3732800
JSWSTEEL	900	656775	908.4	900	467100
KOTAKBANK	1900	1312000	1798.15	1800	748000
LT	3800	804150	3809.9	3600	384900
LTIM	6000	106500	5715.2	5200	54600
M&M	3000	517300	2943.65	2700	382550
MARUTI	13000	309650	12840	12000	148800
NESTLEIND	2500	698600	2470.9	2400	289400
NTPC	410	5647500	405.95	390	2757000
ONGC	340	7332325	331.15	310	2906750
POWERGRID	360	3906000	349.05	340	2066400
RELIANCE	3000	2821250	3029.7	3000	2194500
SBILIFE	1780	344250	1731.65	1600	196500
SBIN	900	5968500	878.85	800	3179250
SUNPHARMA	1740	981050	1709.7	1600	451150
TATACONSUM	1200	764256	1199.4	1214.9	781584
TATAMOTORS	1200	2985400	1160.85	1000	3296700
TATASTEEL	170	19745000	165.02	160	12941500
TCS	4500	699125	4384.35	4300	523075
TECHM	1600	709200	1546.95	1500	531000
TITAN	3500	776125	3493.5	3400	408800
ULTRACEMCO	12000	192200	11825.1	11000	58100
UPL	600	1719900	568.45	500	915200
WIPRO	600	6180000	525.25	500	2647500

**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	6080	19260	157517	151437	INDEX FUT	28	209	-79213	-79241
INDEX CALL	64687	-73163	318968	254281	INDEX CALL	0	0	2078	2078
INDEX PUT	49700	-30884	224419	174719	INDEX PUT	-5000	20000	322299	327299
STK FUT	-21901	-14752	724542	746443	STK FUT	864	-4211	-2907610	-2908474
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-7781	7201	-53443	-45662	INDEX FUT	1673	-26670	-24861	-26534
INDEX CALL	-176903	499402	-185561	-8658	INDEX CALL	112216	-426239	-135485	-247701
INDEX PUT	69815	-43670	-363843	-433658	INDEX PUT	-114515	54554	-182875	-68360
STK FUT	7911	25873	1878185	1870274	STK FUT	13126	-6910	304883	291757

Bought 6,080 Lots of Index Future,  
 Bought 64,687 Lots of Index Calls,  
 Bought 49,700 Lots of Index Puts,  
 Sold 21,901 Lots of Stock Future.

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