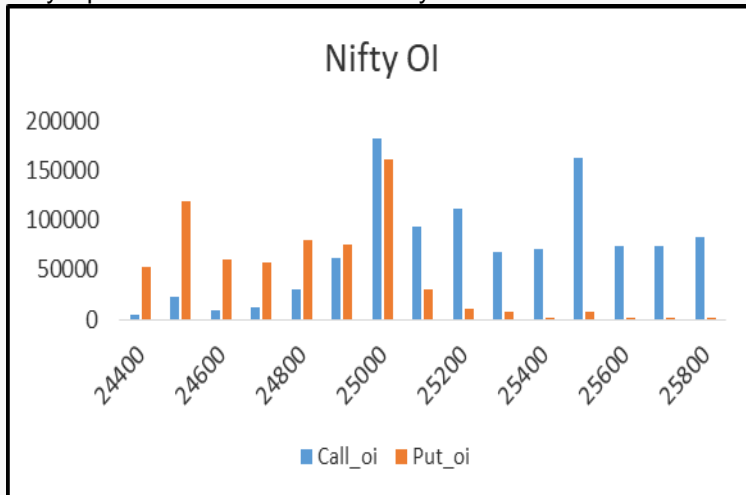


Nifty Futures View	
Nifty Active Futures	25032.25
Nifty Active Futures OI	16926400
Change in OI	3,47,475
Premium / Discount	21.35
Inference	Long_Buildup

Volatility	
India VIX Index	12.93
Nifty ATM Call IV	11.24
Nifty ATM Put IV	13.76
PCR Index NIFTY	0.99
PCR Index BANKNIFTY	0.67

BankNifty Futures View	
BankNifty Active Futures	51753.4
BankNifty Active Futures OI	2688660
Change in OI	97,845
Premium / Discount	189.40
Inference	Short_Buildup

**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty Futures closed at 25032 yesterday on a positive note, with a price Gain of 0.08% and 2.10% increase in the open interest, indicating a Long Build Up.

It closed at a premium of 21 points compared to its previous day's premium of 62 points.

Bank Nifty closed at 51753 yesterday on a negative note with price cut of 0.12% & 3.78% increase in open interest indicating Short Build Up.

It closed at a premium of 189 points compared to its previous day's increase of 261 points.

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

**Bought Index Futures** to the tune of 1390.15 Cr,

**Sold Index Option** worth 40694.20 Cr,

**Bought Stock Futures** to the tune of 1626.76 Cr,

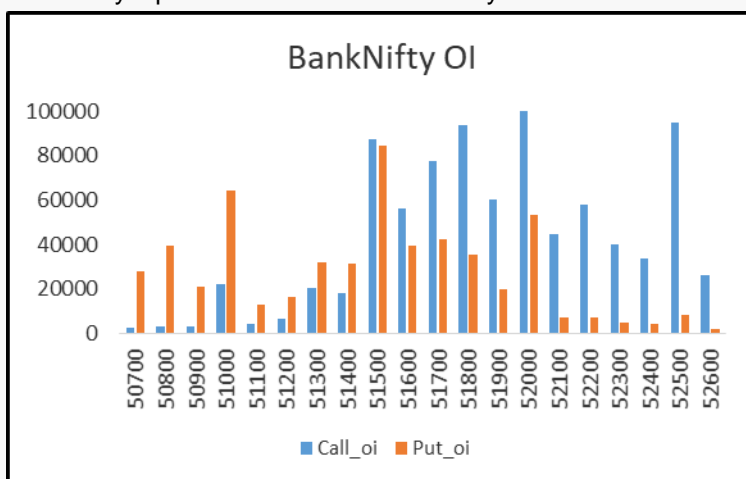
**Sold Stock Options** to the tune of 1368.59 Cr,

**Net Sold** in the derivative segment to the tune of **39045.90 Cr.**

**In Cash Segment**

**FII Bought 2,089.28 Cr & DII Sold 337.03 Cr.**

The India VIX index is at 12.93 vs 13.25, ATM CE IV 11.24 & PE IV 13.76

**Bank Nifty Options OI Distribution-Weekly**


Index options PCR is at 0.99 v/s 1.18 to its previous day closing.

Nifty Put options OI distribution shows that 25000 has the highest OI concentration followed by 24500 and 24800 which may act as support for current expiry.

Nifty Call options OI shows that 25500 has the highest OI followed by 25200 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 52000 followed by 52500 witnessed significant OI concentration and may act as resistance for the current expiry.

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

Symbol	Open Interest	% Chg	Future Price	% Chg
CHAMBLFERT	14343100	15.45%	522.3	0.68%
ADANIENT	19650900	8.59%	3241.85	1.50%
DABUR	16186250	7.74%	647.35	1.16%
ULTRACEMCO	22332200	5.37%	11983.3	0.68%

**Stock Futures - Short Build Up**

Symbol	Open Interest	% Chg	Future Price	% Chg
BSOFT	17260000	24.91%	646.4	-5.00%
INDIAMART	2576700	20.99%	2857.5	-3.18%
GNFC	9660300	17.04%	706.85	-1.57%
JKCEMENT	640625	12.99%	4319.85	-1.61%

**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	1833600	3241.85	3300	1130100
ADANIPTS	1600	3730800	1595.7	1540	1167200
APOLLOHOSP	6700	99625	6737.7	6000	51125
ASIANPAINT	3200	676000	3118.4	3000	392600
AXISBANK	1200	3932500	1176.65	1100	1712500
BAJAJ-AUTO	10000	125850	9769.05	8500	55650
BAJAJFINSV	1700	810500	1642.25	1600	420500
BAJFINANCE	7000	705875	6814.25	6500	313875
BHARTIARTL	1500	1563225	1503.1	1400	946675
BPCL	360	5068800	350.9	320	2957400
BRITANNIA	6000	240600	5678.95	5500	87800
CIPLA	1600	1534000	1542.85	1500	835900
COALINDIA	550	5212200	538.7	450	2956800
DIVISLAB	5000	216200	4897.75	4500	140400
DRREDDY	7000	161625	6910.65	6800	313000
EICHERMOT	5000	269325	4918.9	4900	117075
GRASIM	2800	297000	2772.65	2700	290250
HCLTECH	1640	629650	1646.4	1620	240100
HDFCBANK	1700	7983800	1650.25	1600	4067250
HDFCLIFE	720	1702800	717.35	640	1201200
HEROMOTOCO	5500	312900	5394.1	5000	115200
HINDALCO	700	2648800	674.4	650	1248800
HINDUNILVR	2800	1117800	2729.9	2700	320700
ICICIBANK	1250	4545100	1206.9	1200	2123100
INDUSINDBK	1500	1540000	1428.55	1400	1060000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	2614000	1862.1	1800	1760400
ITC	500	12035200	495.6	450	4088000
JSWSTEEL	960	1318275	937.85	900	596025
KOTAKBANK	1900	1429600	1803.25	1800	812400
LT	3900	932100	3795.15	3600	354150
LTIM	5700	148650	5703.95	5700	56100
M&M	3000	1617000	2838.6	2700	533050
MARUTI	14000	508400	13277.55	12000	285850
NESTLEIND	2500	649400	2498.6	2500	273800
NTPC	430	9235500	421.55	400	3547500
ONGC	350	8970500	341.4	310	3149300
POWERGRID	370	4370400	360.15	340	2887200
RELIANCE	3000	3154500	3031.9	3000	2336000
SBILIFE	1780	403500	1773.75	1600	208125
SBIN	900	7024500	866.35	800	3318750
SUNPHARMA	1740	1741600	1719.85	1700	738500
TATACONSUM	1220	1194264	1216.25	1214.9	499320
TATAMOTORS	1200	5063300	1146.5	1100	3124550
TATASTEEL	170	34705000	164.09	160	14437500
TCS	4500	645050	4413.35	4000	552300
TECHM	1560	702600	1554.2	1400	576000
TITAN	3500	994875	3489.4	3400	373800
ULTRACEMCO	12000	176400	11983.3	11000	63100
UPL	600	2124200	562.1	500	1108900
WIPRO	600	6391500	524.9	500	2760000

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

PARTICIPANT WISE OPEN INTEREST									
FII	TODAY	PREV DAY	NET	Net 1 Day Ago	DII	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	22059	-13297	166279	144220	INDEX FUT	223	-2530	-81520	-81743
INDEX CALL	-190462	45458	173964	364426	INDEX CALL	0	0	2078	2078
INDEX PUT	-281184	199464	142699	423883	INDEX PUT	29560	0	351859	322299
STK FUT	22163	-9405	737300	715137	STK FUT	31515	1835	-2874260	-2905775
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-18715	-14351	-86509	-67794	INDEX FUT	-3567	30178	1750	5317
INDEX CALL	186225	-145595	-144931	-331156	INDEX CALL	4237	100137	-31111	-35348
INDEX PUT	-34107	-100180	-498130	-464023	INDEX PUT	285731	-99284	3572	-282159
STK FUT	-26829	8841	1860197	1887026	STK FUT	-26849	-1271	276763	303612

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