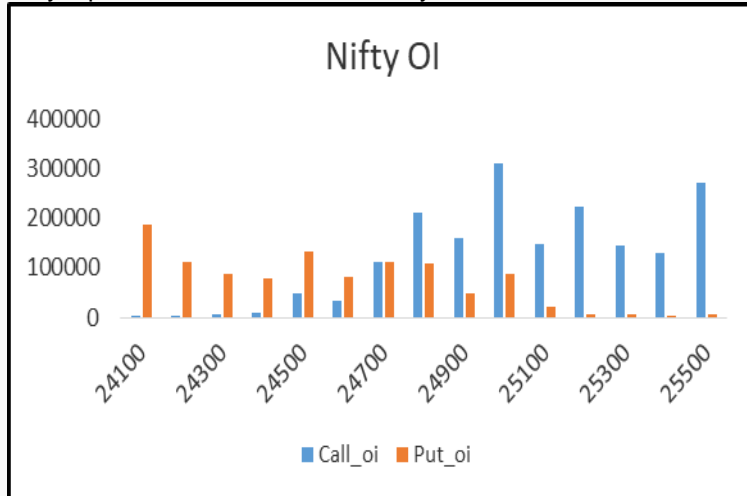


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Active Futures	24711.55	India VIX Index	14.32	BankNifty Active Futures	51429.3
Nifty Active Futures OI	16478375	Nifty ATM Call IV	12.23	BankNifty Active Futures OI	2815425
Change in OI	-4,48,025	Nifty ATM Put IV	14.35	Change in OI	1,26,765
Premium / Discount	-6.15	PCR Index NIFTY	0.64	Premium / Discount	79.15
Inference	Long_Unwinding	PCR Index BANKNIFTY	0.76	Inference	Short_Buildup

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 24711 yesterday on a negative note, with a price Cut of 1.28% and 2.65% decrease in the open interest, indicating a Long Unwinding.

It closed at a discount of 6 points compared to its previous day's premium of 21 points.

Bank Nifty closed at 51429 yesterday on a negative note with price cut of 0.63% & 4.71% increase in open interest indicating Short Build Up.

It closed at a premium of 79 points compared to its previous day's increase of 189 points.

In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 1394.66 Cr,

Bought Index Option worth 32869.28 Cr,

Sold Stock Futures to the tune of 8106.62 Cr,

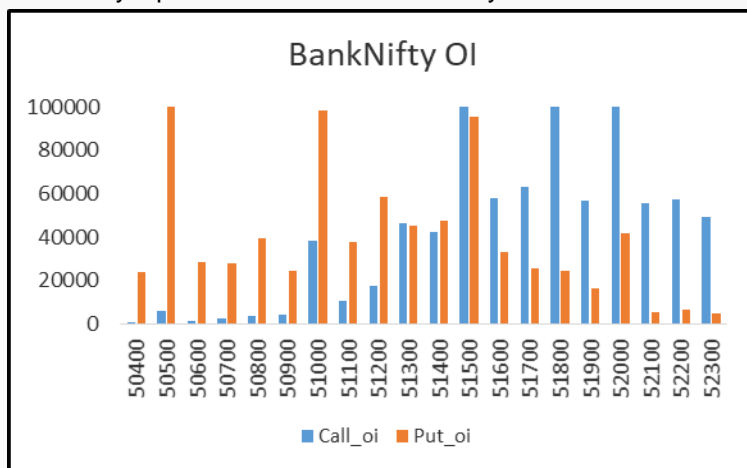
Sold Stock Options to the tune of 1572.24 Cr,

Net Bought in the derivative segment to the tune of 21795.66 Cr.

In Cash Segment

FII Sold 3,310 Cr & DII Bought 2965.94 Cr.

The India VIX index is at 14.32 vs 12.93, ATM CE IV 12.23 & PE IV 14.35

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 0.64 v/s 0.99 to its previous day closing.

Nifty Put options OI distribution shows that 24000 has the highest OI concentration followed by 24100 and 24500 which may act as support for current expiry.

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

BankNifty Put options OI distribution shows that 50500 has the highest OI concentration followed 51000 which may act as support for the current expiry.

BankNifty Call strike 51500 followed by 52000 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: ABCAPITAL, BSOFT, GNFC CHAMBALFERT, GRANULES, INDIACEM, RBLBANK ,INDIAMART

Stock Futures - Long Build

Symbol	Open Interest	% Chg	Future Price	% Chg
CHAMBLFERT	18224800	27.06%	524.6	0.44%
DIVISLAB	3010000	7.70%	4956.1	1.19%
NAUKRI	1419900	7.14%	7250.15	4.26%
IEX	68141250	5.52%	196.32	2.64%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
CUMMINSIND	5772300	9.57%	3517.75	-8.37%
ABCAPITAL	97054200	8.59%	212.17	-3.92%
UPL	38343500	8.45%	537.9	-4.31%
IDFC	131640000	7.11%	109.41	-1.87%

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	2112300	3181.35	3200	1311900
ADANIPTS	1600	3110800	1594.8	1500	1260800
APOLLOHOSP	6800	144750	6722.8	6000	48625
ASIANPAINT	3200	763600	3119.6	3000	392800
AXISBANK	1200	6146250	1164.6	1100	1678125
BAJAJ-AUTO	10000	124500	9638.8	8500	55875
BAJAJFINSV	1700	883500	1628.15	1600	417500
BAJFINANCE	7000	758875	6746.75	6500	369625
BHARTIARTL	1520	2051050	1493.05	1400	959500
BPCL	360	5290200	347.65	300	2849400
BRITANNIA	6000	237000	5668.7	5650	106000
CIPLA	1600	1684800	1534.2	1500	863200
COALINDIA	540	6150900	520.85	450	2919000
DIVISLAB	5000	320000	4956.1	4500	119800
DRREDDY	7000	202625	6946.65	6500	250125
EICHERMOT	5000	366450	4676.6	4600	142800
GRASIM	2800	355000	2708.6	2700	312500
HCLTECH	1640	634900	1614.55	1600	265300
HDFCBANK	1700	11594000	1664.5	1600	3809300
HDFCLIFE	720	1929400	710	640	1157200
HEROMOTOCO	5600	318150	5297.15	5000	116100
HINDALCO	700	2829400	647.05	650	1463000
HINDUNILVR	2800	1404000	2704.75	2700	337200
ICICIBANK	1220	4935000	1189.75	1200	1641500
INDUSINDBK	1500	1580500	1411.25	1400	962500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	2612000	1830	1800	1618400
ITC	500	13548800	491.25	500	4004800
JSWSTEEL	960	1532925	901.85	900	535275
KOTAKBANK	1840	1864000	1807.95	1800	778800
LT	3800	1155450	3676.4	3500	366000
LTIM	5700	153600	5525.95	5500	65400
M&M	3000	1877050	2757.55	2700	607250
MARUTI	14000	646350	12755.3	12000	261550
NESTLEIND	2500	555200	2502.95	2500	266800
NTPC	430	10315500	417.65	400	2947500
ONGC	350	14481775	328.65	320	3170475
POWERGRID	370	4172400	356.65	340	2592000
RELIANCE	3000	3892250	2997	3000	2538000
SBILIFE	1780	411375	1751.55	1600	191250
SBIN	900	8439000	850.55	800	3381000
SUNPHARMA	1740	2322600	1740.35	1700	888300
TATACONSUM	1220	1250352	1198.4	1214.9	496584
TATAMOTORS	1200	8217000	1092	1100	3598100
TATASTEEL	170	42850500	158.64	160	14514500
TCS	4400	756525	4295.8	4000	514325
TECHM	1560	798600	1511.15	1400	553200
TITAN	3500	1001350	3478.7	3400	405300
ULTRACEMCO	12000	158400	11746.85	11000	58500
UPL	600	3329300	537.9	500	1778400
WIPRO	600	6787500	503.9	500	3189000

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	-21170	22059	145109	166279	INDEX FUT	-8867	223	-90387	-81520
INDEX CALL	194748	-190462	368712	173964	INDEX CALL	0	0	2078	2078
INDEX PUT	330936	-281184	473635	142699	INDEX PUT	29520	29560	381379	351859
STK FUT	-105639	22163	631661	737300	STK FUT	35890	31515	-2838370	-2874260
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	37401	-18715	-49108	-86509	INDEX FUT	-7364	-3567	-5614	1750
INDEX CALL	-64217	186225	-209148	-144931	INDEX CALL	-130531	4237	-161642	-31111
INDEX PUT	-424574	-34107	-922704	-498130	INDEX PUT	64118	285731	67690	3572
STK FUT	24161	-26829	1884358	1860197	STK FUT	45588	-26849	322351	276763

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