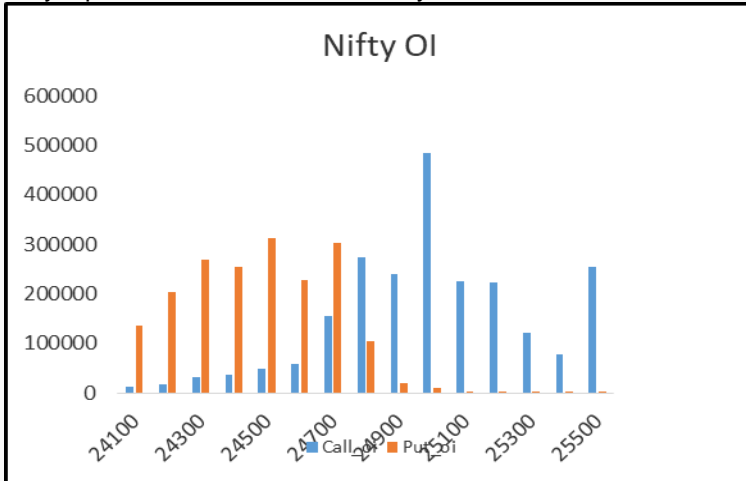


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	24798.15	India VIX Index	<b>13.33</b>	BankNifty Futures	50806.95
Nifty Futures OI	13040750	Nifty ATM Call IV	10.68	BankNifty Futures OI	3570255
Change in OI	1,73,100	Nifty ATM Put IV	14.08	Change in OI	74,220
Premium / Discount	27.95	PCR NIFTY	1.11	Premium / Discount	121.40
Inference	Long_Buildup	PCR BANKNIFTY	0.90	Inference	Short_Buildup

**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty Futures closed at 24798 yesterday on a positive note, with a price gain of 0.35% and 1.35% increase in the open interest, indicating a Long Build Up.

It closed at a premium of 28 points compared to its previous day's premium of 12 points.

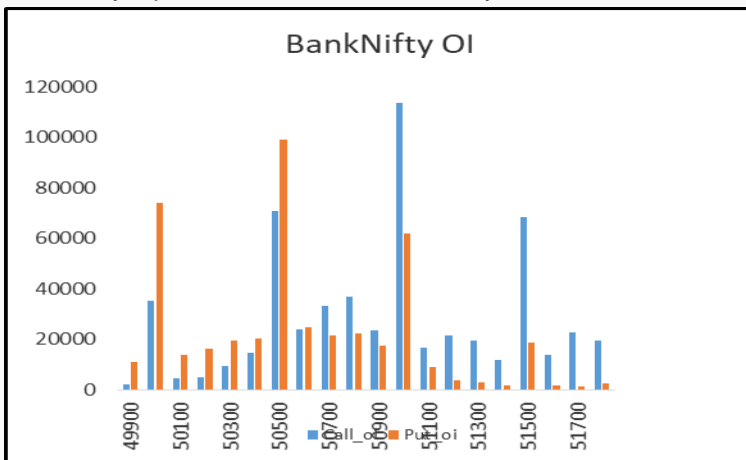
Bank Nifty closed at 50806 yesterday on a negative note with price cut of 0.17% & 2.12% increase in open interest indicating Short Build Up.

It closed at a premium of 121 points compared to its previous day's increase of 89 points.

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

**Sold Index Futures** to the tune of 728 Cr,  
**Bought Index Option** worth 21751 Cr,  
**Bought Stock Futures** to the tune of 37 Cr,  
**Bought Stock Options** to the tune of 1915 Cr,  
**Net Bought** in the derivative segment to the tune of **22975 Cr**.  
**In Cash Segment**  
**FII Sold 799.74 Cr & DII Bought 3097.45 Cr**.

The India VIX index is at 13.33 vs 13.82, ATM CE IV 10.68 & PE IV 14.08

**Bank Nifty Options OI Distribution-Weekly**


Index options PCR is at 1.11 v/s 1.14 to its previous day closing.

Nifty Put options OI distribution shows that 25000 has the highest OI concentration followed by 24300 and 24200 which may act as support for current expiry.

Nifty Call options OI shows that 25000 has the highest OI followed by 24800 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 50500 has the highest OI concentration followed 50000 which may act as support for the current expiry.

BankNifty Call strike 51000 followed by 51500 witnessed significant OI concentration and may act as resistance for the current expiry.

**SECURITIES IN BAN PERIOD: AARTIIND, ABFRL, BALRAMCHINI, BSOFT, GNFC, GRANULES, HINDCOPPER, INDIACEM, LICHSFIN, NATIONALUM, PEL, SUNTV**

**Stock Futures - Long Build**

Symbol	Open Interest	% Chg	Future Price	% Chg
IPCALAB	3125200	22.37%	1404.95	1.63%
M&MFIN	48760000	12.83%	306.95	0.82%
CHAMBLFERT	13759800	8.97%	525.95	3.55%
DIVISLAB	3287200	8.48%	4900.45	3.85%

**Stock Futures - Short Build Up**

Symbol	Open Interest	% Chg	Future Price	% Chg
LALPATHLAB	1744500	28.76%	3298.05	-1.27%
PNB	295720000	11.66%	116.58	-0.82%
PETRONET	28686000	8.45%	377.25	-0.20%
NAUKRI	1583400	7.21%	7423.7	-0.06%

**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	2382300	3124.45	3000	1431600
ADANIPTS	1600	3366400	1503.25	1500	1648000
APOLLOHOSP	7000	205375	6760.35	6600	129250
ASIANPAINT	3200	827400	3153.05	3000	532200
AXISBANK	1200	6231250	1174.75	1150	1172500
BAJAJ-AUTO	10000	203850	9851.15	9700	79425
BAJAJFINSV	1640	842000	1623	1600	609000
BAJFINANCE	7000	749625	6752.65	6500	478375
BHARTIARTL	1500	4664500	1465.9	1420	1608825
BPCL	350	6580800	352.05	319.5	2260800
BRITANNIA	6000	251400	5835.9	5700	89800
CIPLA	1600	1500850	1594.4	1500	608400
COALINDIA	550	8091300	531.75	500	4111800
DIVISLAB	5000	493400	4900.45	4900	236600
DRREDDY	7100	308625	7060.2	6900	273625
EICHERMOT	4900	390250	4905.8	4600	208425
GRASIM	2700	873750	2692.15	2600	264500
HCLTECH	1640	1552600	1679.95	1640	814100
HDFCBANK	1700	11684200	1630.85	1600	3375900
HDFCLIFE	720	3645400	724.7	700	1669800
HEROMOTOCO	5300	970350	5298.9	5000	379050
HINDALCO	700	2948400	687.45	600	2830800
HINDUNILVR	2800	1940100	2793.95	2740	578400
ICICIBANK	1220	5520900	1177.1	1150	2130800
INDUSINDBK	1400	1968500	1386.65	1360	997500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	3246400	1872.75	1800	1797600
ITC	510	10467200	506.55	500	6009600
JSWSTEEL	960	1354050	925.5	900	889650
KOTAKBANK	1800	2233200	1812.95	1800	901200
LT	3800	1446450	3605.2	3600	578400
LTIM	5700	216300	5725.9	5400	106050
M&M	3000	1879850	2775.95	2700	542850
MARUTI	13000	722400	12229.8	12000	272050
NESTLEIND	2500	351000	2554.85	2500	218000
NTPC	430	9894000	408.85	400	3993000
ONGC	350	22035475	325.8	320	6235075
POWERGRID	365	6991200	337.6	335	2822400
RELIANCE	3000	6123250	3005.15	3000	2297500
SBILIFE	1780	1276125	1798.6	1700	645000
SBIN	900	11207250	817.65	800	5932500
SUNPHARMA	1780	3197600	1762.15	1700	1196650
TATACONSUM	1200	1576392	1181.1	1214.9	461928
TATAMOTORS	1200	9059600	1086	1000	2686200
TATASTEEL	170	38335000	152.33	150	16901500
TCS	4600	816025	4550	4300	1042475
TECHM	1600	695400	1608.15	1600	576000
TITAN	3600	1020250	3569.25	3500	419300
ULTRACEMCO	11500	231700	11237.9	11000	112200
UPL	600	2886000	569.9	550	1116700
WIPRO	530	5425500	526.9	500	3636000

**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	-8466	26584	10252	18718	INDEX FUT	-403	5232	-66972	-66569
INDEX CALL	121082	100856	471925	350843	INDEX CALL	0	0	2078	2078
INDEX PUT	85400	50998	818956	733556	INDEX PUT	2500	0	383197	380697
STK FUT	3029	33831	646035	643006	STK FUT	-29778	-9389	-2974547	-2944769
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	5093	-35164	27116	22023	INDEX FUT	3776	3348	29604	25828
INDEX CALL	-62604	-190306	-865587	-802983	INDEX CALL	-58478	89450	391584	450062
INDEX PUT	-125292	150820	-954717	-829425	INDEX PUT	37392	-201818	-247436	-284828
STK FUT	23426	-16920	1963133	1939707	STK FUT	3323	-7522	365379	362056

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