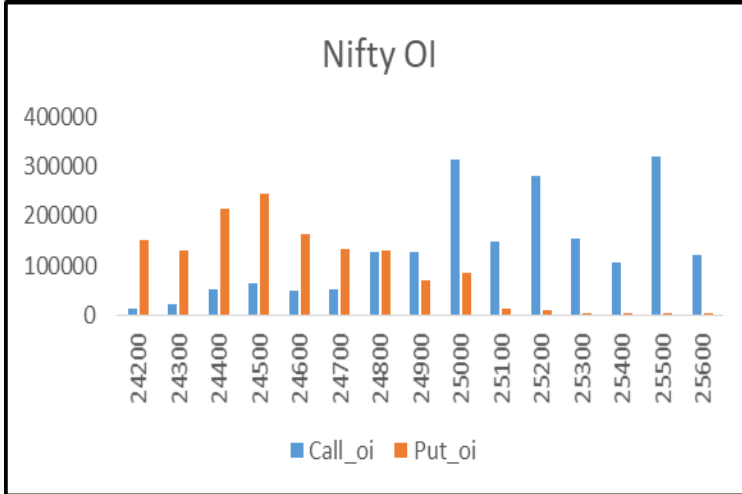


Nifty Futures View	
Nifty Active Futures	24910.45
Nifty Active Futures OI	15373675
Change in OI	96,650
Premium / Discount	74.35
Inference	Short_Buildup

Volatility	
India VIX Index	12.95
Nifty ATM Call IV	16.82
Nifty ATM Put IV	11.71
PCR Index NIFTY	0.98
PCR Index BANKNIFTY	0.68

BankNifty Futures View	
BankNifty Active Futures	51384.85
BankNifty Active Futures OI	3052680
Change in OI	-1,78,875
Premium / Discount	-21.40
Inference	Short_Covering

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 24910 yesterday on a negative note, with a price Cut of 0.02% and 0.63% increase in the open interest, indicating a Short Build Up.

It closed at a premium of 74 points compared to its previous day's premium of 81 points.

Bank Nifty closed at 51384 yesterday on a positive note with price gain of 0.17% & 5.54% decrease in open interest indicating Short Covering.

It closed at a discount of 21 points compared to its previous day's premium of 3 points.

In Yesterday's Trading Session FII's

Bought Index Futures to the tune of 1672.61 Cr,

Sold Index Option worth 11635.40 Cr,

Sold Stock Futures to the tune of 1351.14 Cr,

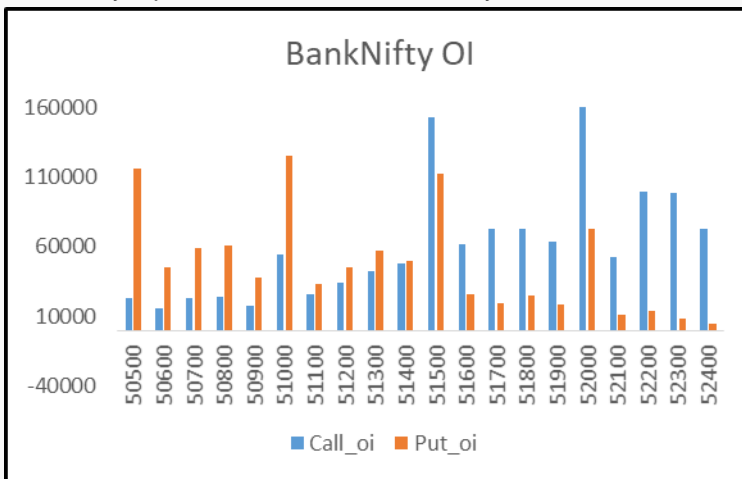
Sold Stock Options to the tune of 1167.97 Cr,

Net Bought in the derivative segment to the tune of **25509.41 Cr.**

In Cash Segment

FII Sold 2,474.54 Cr & DII Bought 5,665.54 Cr.

The India VIX index is at 12.95 vs 12.25, ATM CE IV 16.82 & PE IV 11.71

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 0.98 v/s 1.28 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 25000 has the highest OI followed by 25500 which may act as resistance for current expiry.

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

BankNifty Call strike 52000 followed by 51500 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
SUNTV	7911000	24.62%	867.1	4.33%
GUJGASLTD	8540000	15.95%	663.3	2.49%
COROMANDEL	3882900	10.32%	1654.5	2.50%
ASHOKLEY	66545000	10.14%	258.2	4.05%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
INDIACEM	28991300	61.76%	376.4	-0.21%
UBL	2608000	25.05%	1982.05	-3.04%
GODREJCP	7084000	9.70%	1453.75	-1.12%
APOLLOTYRE	14817200	9.35%	549.25	-0.03%

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	1341000	3112.15	3000	1203600
ADANIPTS	1600	2364800	1559.95	1500	1005600
APOLLOHOSP	6800	62750	6695.75	6000	40125
ASIANPAINT	3000	847800	2977.85	2900	371200
AXISBANK	1300	3410000	1177.85	1100	1546875
BAJAJ-AUTO	10000	95175	9600.05	9000	71175
BAJAJFINSV	1600	862000	1627.8	1500	402000
BAJFINANCE	7000	653375	6862.85	6500	305500
BHARTIARTL	1500	1708100	1479.4	1400	904400
BPCL	340	3265200	339.45	300	2795400
BRITANNIA	6000	70400	5869.75	5500	63200
CIPLA	1600	1547650	1549.1	1500	702000
COALINDIA	520	2664900	509.55	450	2637600
DIVISLAB	5000	130200	4910.4	4700	91800
DRREDDY	7000	132375	6875.2	6800	299250
EICHERMOT	5000	227150	4937.85	4600	86975
GRASIM	3000	186750	2835.65	2800	302750
HCLTECH	1640	581350	1641	1500	199150
HDFCBANK	1700	8084450	1617.65	1600	4385700
HDFCLIFE	715	1117600	700.05	650	759000
HEROMOTOCO	5500	216450	5419.15	5000	117000
HINDALCO	700	1414000	665.95	650	1173200
HINDUNILVR	2800	975300	2731.9	2600	292500
ICICIBANK	1250	4293800	1209.05	1200	2231600
INDUSINDBK	1500	1306500	1420.5	1400	1046000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	1519600	1885.2	1800	1391200
ITC	500	7564800	499.6	500	3996800
JSWSTEEL	900	1057725	902.1	900	467100
KOTAKBANK	1900	1188000	1802.35	1700	604000
LT	3800	853200	3801.8	3600	413850
LTIM	6000	86850	5814.3	5500	39300
M&M	2900	431900	2952.5	2700	359100
MARUTI	13000	243400	12716.25	12000	141700
NESTLEIND	2500	648800	2480.75	2500	263800
NTPC	400	11179500	393.5	390	2640000
ONGC	340	6308225	332.05	310	2797025
POWERGRID	350	4694400	342.05	340	2365200
RELIANCE	3000	2804250	3044.35	3000	2171500
SBILIFE	1800	288750	1753.9	1600	243375
SBIN	900	5707500	877.05	800	3012750
SUNPHARMA	1740	642950	1729.65	1600	395850
TATACONSUM	1205	631104	1205.05	1214.9	772920
TATAMOTORS	1100	3404500	1128.8	1000	2944700
TATASTEEL	170	18419500	164.03	160	12831500
TCS	4500	599025	4401.5	4300	557025
TECHM	1600	903600	1532.9	1500	736800
TITAN	3500	649950	3434.65	3400	346325
ULTRACEMCO	12000	162800	11836.8	11000	59700
UPL	570	1443000	555.6	500	864500
WIPRO	600	5842500	527.8	500	2682000

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	19260	69761	151437	132177	INDEX FUT	209	-781	-79241	-79450
INDEX CALL	-73163	118539	254281	327444	INDEX CALL	0	0	2078	2078
INDEX PUT	-30884	143870	174719	205603	INDEX PUT	20000	10395	327299	307299
STK FUT	-14752	89210	746443	761195	STK FUT	-4211	-20984	-2908474	-2904263
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	7201	-61693	-45662	-52863	INDEX FUT	-26670	-7287	-26534	136
INDEX CALL	499402	-410699	-8658	-508060	INDEX CALL	-426239	292160	-247701	178538
INDEX PUT	-43670	88539	-433658	-389988	INDEX PUT	54554	-242804	-68360	-122914
STK FUT	25873	-30333	1870274	1844401	STK FUT	-6910	-37893	291757	298667

Bought 19,260 Lots of Index Future,
Sold 73,163 Lots of Index Calls,
Sold 30,884 Lots of Index Puts,
Sold 14,752 Lots of Stock Future.

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