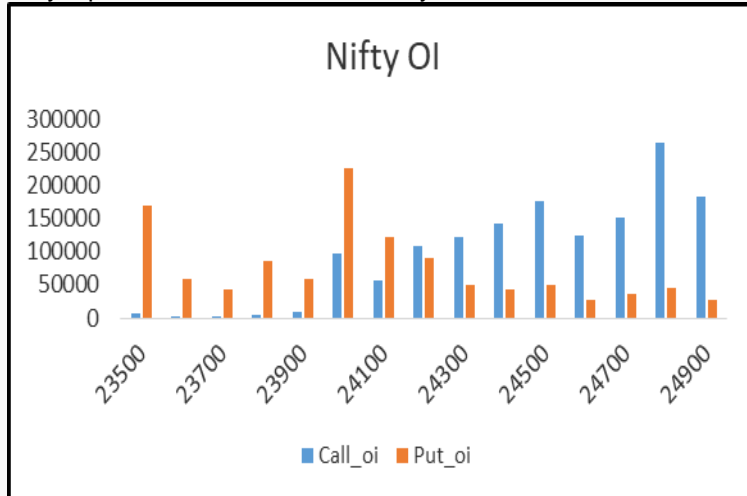


Nifty Futures View	
Nifty Active Futures	24102.95
Nifty Active Futures OI	16133075
Change in OI	-3,45,300
Premium / Discount	47.35
Inference	Long_Unwinding

Volatility	
India VIX Index	20.37
Nifty ATM Call IV	17.65
Nifty ATM Put IV	21.59
PCR Index NIFTY	0.46
PCR Index BANKNIFTY	0.57

BankNifty Futures View	
BankNifty Active Futures	50215.45
BankNifty Active Futures OI	3210165
Change in OI	3,94,740
Premium / Discount	123.35
Inference	Short_Buildup

**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty Futures closed at 24102 yesterday on a negative note, with a price Cut of 2.46% and 2.10% decrease in the open interest, indicating a Long Unwinding.

It closed at a discount of 47 points compared to its previous day's premium of 6 points.

Bank Nifty closed at 50215 yesterday on a negative note with price cut of 2.36% & 14.02% increase in open interest indicating Short Build Up.

It closed at a premium of 123 points compared to its previous day's increase of 79 points.

**In Yesterday's Trading Session FI's**

**Sold Index Futures** to the tune of 2433.94 Cr,

**Sold Index Option** worth 20355.60 Cr,

**Bought Stock Futures** to the tune of 1391.25 Cr,

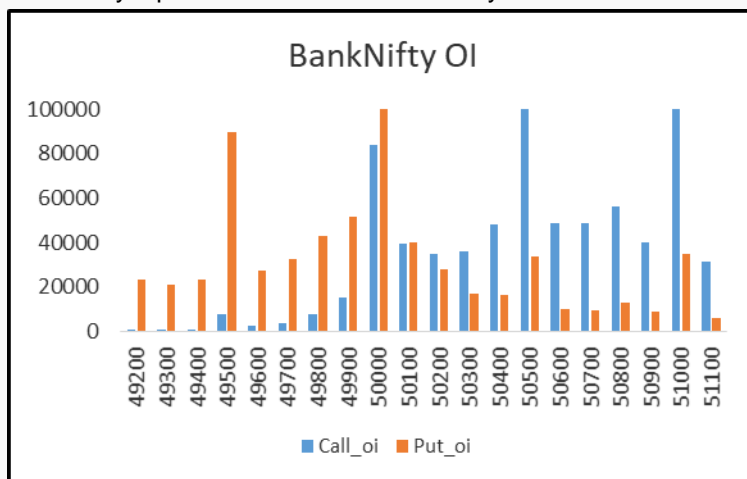
**Sold Stock Options** to the tune of 1569.13 Cr,

**Net Sold** in the derivative segment to the tune of 22967.40 Cr.

**In Cash Segment**

**FI Sold 10,073.75 Cr & DII Bought 9155.55 Cr.**

The India VIX index is at 20.37 vs 14.32, ATM CE IV 17.65 & PE IV 21.59

**Bank Nifty Options OI Distribution-Weekly**


Index options PCR is at 0.46 v/s 0.64 to its previous day closing.

Nifty Put options OI distribution shows that 24000 has the highest OI concentration followed by 23500 and 23800 which may act as support for current expiry.

Nifty Call options OI shows that 24800 has the highest OI followed by 24500 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 50000 has the highest OI concentration followed 49500 which may act as support for the current expiry.

BankNifty Call strike 50500 followed by 51000 witnessed significant OI concentration and may act as resistance for the current expiry.

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

**Stock Futures - Long Build**

Symbol	Open Interest	% Chg	Future Price	% Chg
MARICO	668.00	0.5%	1,24,75,200	9.69%
TATACONSUM	1,202.75	0.4%	1,10,54,808	7.01%
CUMMINSIND	3,518.75	0.0%	60,48,000	4.78%
HDFCLIFE	712.95	0.4%	2,67,60,800	3.46%

**Stock Futures - Short Build Up**

Symbol	Open Interest	% Chg	Future Price	% Chg
LTTS	1523400	13.20%	4760.45	-6.29%
MOTHERSON	133238600	13.17%	175.88	-9.12%
LALPATHLAB	1009800	11.35%	3088.35	-0.12%
CANFINHOME	5607225	10.96%	784.95	-6.10%

**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	2343900	3044.4	3200	1261200
ADANIPTS	1600	3579200	1500.2	1500	1255600
APOLLOHOSP	6800	136500	6699.1	6000	48750
ASIANPAINT	3200	724400	3112.2	2900	344400
AXISBANK	1200	6137500	1139.8	1100	1788750
BAJAJ-AUTO	10000	124275	9509.65	9000	61425
BAJAJFINSV	1700	838000	1571.8	1600	404000
BAJFINANCE	7000	762125	6617.6	6600	397750
BHARTIARTL	1500	2305175	1466.35	1400	958550
BPCL	360	5648400	343.15	300	2547000
BRITANNIA	6500	271400	5731.15	5700	114400
CIPLA	1600	1514500	1519.7	1500	784550
COALINDIA	550	6115200	502.9	450	3042900
DIVISLAB	5000	257800	4850.95	4500	108600
DRREDDY	7000	205250	6836.95	6500	249625
EICHERMOT	5000	339500	4612.5	4600	141050
GRASIM	2800	324000	2617.7	2800	255250
HCLTECH	1640	655200	1571.35	1580	300300
HDFCBANK	1700	11486200	1622.75	1600	3738350
HDFCLIFE	720	2141700	712.95	700	852500
HEROMOTOCO	5600	317700	5212.15	5000	117150
HINDALCO	700	2738400	613.7	650	1388800
HINDUNILVR	2800	1293300	2731.05	2700	1293300
ICICIBANK	1220	5231800	1168.95	1160	1488900
INDUSINDBK	1500	1534500	1394.85	1400	966500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	2577600	1762.25	1700	1337200
ITC	500	13896000	488.75	500	3724800
JSWSTEEL	960	1620675	866.05	800	458325
KOTAKBANK	1840	1834800	1779.05	1800	698000
LT	3800	1309950	3546.8	3500	676500
LTIM	5700	149850	5405.2	5500	63900
M&M	3000	1870050	2690.45	2600	636650
MARUTI	14000	670400	12215.5	12000	220350
NESTLEIND	2500	495000	2525.1	2500	273400
NTPC	430	10495500	411.1	400	2826000
ONGC	350	15344175	309.7	310	3907750
POWERGRID	380	3981600	341.65	340	2404800
RELIANCE	3000	4956250	2893.25	3000	2176250
SBILIFE	1780	397125	1731.3	1600	187500
SBIN	900	10417500	814.35	800	4657500
SUNPHARMA	1780	3106250	1725.4	1700	787150
TATACONSUM	1220	1004112	1202.75	1214.9	487008
TATAMOTORS	1200	9681100	1020.9	1100	2957350
TATASTEEL	170	45985500	150.55	150	18304000
TCS	4400	783300	4179.4	4200	449575
TECHM	1560	870000	1460.55	1400	506400
TITAN	3500	1011500	3393.5	3500	319550
ULTRACEMCO	12000	169600	11470.35	11000	68500
UPL	600	2871700	529.65	500	1050400
WIPRO	600	6487500	487.85	500	2743500

**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	-34924	-21170	110185	145109	INDEX FUT	-533	-8867	-90920	-90387
INDEX CALL	-159074	194748	209638	368712	INDEX CALL	0	0	2078	2078
INDEX PUT	-104119	330936	369516	473635	INDEX PUT	24299	29520	405678	381379
STK FUT	11941	-105639	643602	631661	STK FUT	-36208	35890	-2874578	-2838370
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	26389	37401	-22719	-49108	INDEX FUT	9068	-7364	3454	-5614
INDEX CALL	613063	-64217	403915	-209148	INDEX CALL	-453989	-130531	-615631	-161642
INDEX PUT	281872	-424574	-640832	-922704	INDEX PUT	-202052	64118	-134362	67690
STK FUT	-28206	24161	1856152	1884358	STK FUT	52473	45588	374824	322351

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