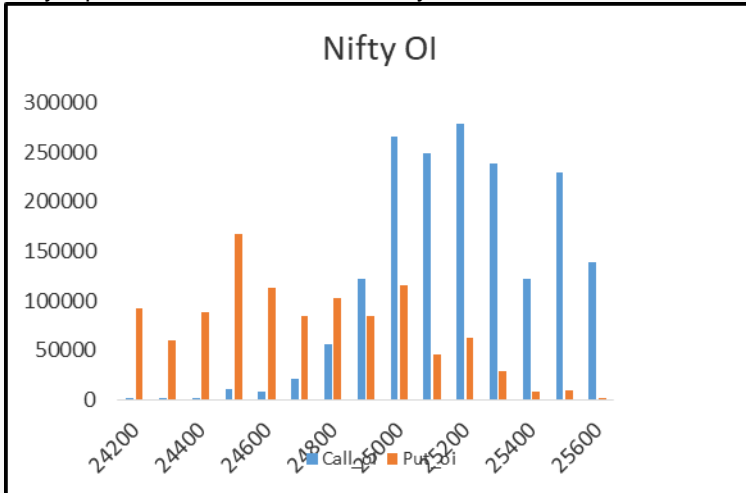


Nifty Futures View	
Nifty Futures	24906
Nifty Futures OI	15696025
Change in OI	-4,62,500
Premium / Discount	53.85
Inference	Long_Unwinding

Volatility	
India VIX Index	15.22
Nifty ATM Avg IV	14.245
BankNifty ATM Avg IV	16
PCR NIFTY	0.61
PCR BANKNIFTY	0.55

BankNifty Futures View	
BankNifty Futures	50781.4
BankNifty Futures OI	2820120
Change in OI	2,49,165
Premium / Discount	204.55
Inference	Short_Buildup

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 24906 yesterday on a negative note, with a price cut of 1.31% and 2.86% decrease in the open interest, indicating a Long Unwinding.

It closed at a premium of 54 points compared to its previous day's premium of 92 points.

Bank Nifty closed at 50782 yesterday on a positive note with price cut of 1.83% & 9.69% increase in open interest indicating Short Build Up.

It closed at a premium of 205 points compared to its previous day's premium of 255 points.

In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 3107 Cr,

Bought Index Option worth 1264 Cr,

Sold Stock Futures to the tune of 7267 Cr,

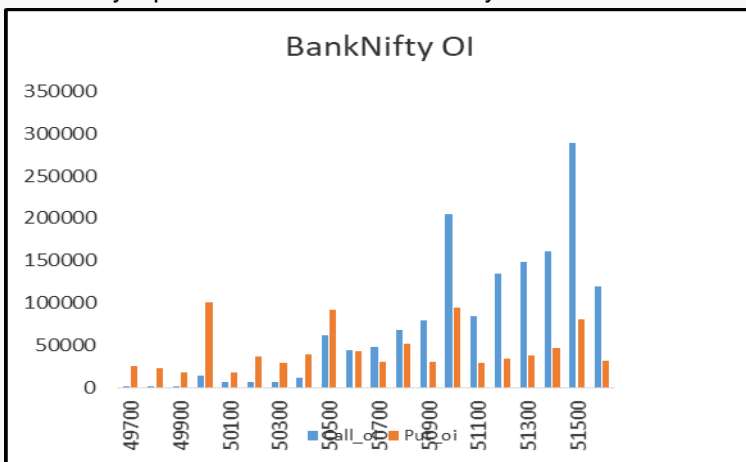
Bought Stock Options to the tune of 121 Cr,

Net Sold in the derivative segment to the tune of 8988.23 Cr.

In Cash Segment

FII Sold 620.95 Cr & DII Bought 2121.53 Cr.

The India VIX index is at 15.22 vs 14.21, **Nifty ATM IV** is trading at 14.25, while BankNifty IV is quoting at 16

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 0.61 v/s 0.97 to its previous day closing.

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

Nifty Call options OI shows that 25200 has the highest OI followed by 25000 which may act as resistance for current expiry.

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

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

SECURITIES IN BAN PERIOD: ABFRL, BALRAMCHINI, BANDHANBNK, BIOCON, CHAMBALFERT, HINDCOPPER, RBLBNK

Stock Futures - Long Build

Symbol	Open Interest	% Chg	Future Price	% Chg
LTIM	3035400	5.4%	6194.1	0.2%
JKCEMENT	882875	4.1%	4643.25	0.2%
MFSL	9665600	3.0%	1127	0.3%
MARICO	15072000	2.3%	668.1	3.4%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
SBIN	102674250	10.1%	783.7	-4.6%
BSOFT	13364000	9.7%	656.35	-1.1%
BHEL	95271750	7.4%	265	-3.6%
INDUSTOWER	83833800	6.3%	423.95	-4.6%

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	2220300	2981	2800	1683000
ADANIPTS	1500	2644400	1445	1400	840400
APOLLOHOSP	7000	200375	6925	6700	104875
ASIANPAINT	3400	684400	3278	3200	354000
AXISBANK	1200	3746250	1161	1200	1405625
BAJAJ-AUTO	11100	149925	10874	10000	219600
BAJAJFINSV	1900	2136000	1860	1700	725000
BAJFINANCE	7500	860125	7348	7000	378500
BHARTIARTL	1600	3426650	1543	1500	1077300
BPCL	370	8150400	353	350	3081600
BRITANNIA	6000	149200	5866	5500	78000
CIPLA	1660	836550	1616	1640	441350
COALINDIA	530	7501200	490	500	3672900
DIVISLAB	5100	201000	5138	5000	117000
DRREDDY	7000	421500	6696	6500	137750
EICHERMOT	5000	422975	4763	4700	109200
GRASIM	2800	495750	2705	2700	153250
HCLTECH	1840	1138900	1757	1600	393050
HDFCBANK	1700	6813950	1640	1600	2630650
HDFCLIFE	770	4519900	741	700	608300
HEROMOTOCO	5800	284400	5752	5700	190950
HINDALCO	700	4047400	669	650	1582000
HINDUNILVR	3000	1427700	2851	2600	449100
ICICIBANK	1240	2280600	1213	1200	1724100
INDUSINDBK	1460	1499000	1413	1400	1076500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	2000	2644800	1908	1900	1257600
ITC	510	10824000	503	500	5136000
JSWSTEEL	950	1155600	934	900	610200
KOTAKBANK	1800	2321200	1772	1800	851600
LT	3800	1874700	3581	3600	615900
LTIM	6500	227700	6194	6000	103200
M&M	2800	1616300	2704	2700	815850
MARUTI	12500	569450	12218	12000	183550
NESTLEIND	2500	382400	2511	2500	167200
NTPC	420	10488000	396	400	2293500
ONGC	330	11690525	309	300	4756675
POWERGRID	340	5742000	330	340	2894400
RELIANCE	3100	8007250	2937	3000	3870250
SBILIFE	1920	910125	1903	1900	270000
SBIN	820	12193500	784	800	6215250
SUNPHARMA	1860	2704450	1827	1800	644000
TATACONSUM	1200	1513464	1179	1200	932520
TATAMOTORS	1100	9500700	1046	1000	3630550
TATASTEEL	155	34782000	152	150	14536500
TCS	5000	2879100	4468	4400	518875
TECHM	1700	550200	1628	1600	658200
TITAN	3800	605325	3700	3600	295050
ULTRACEMCO	11800	274700	11449	11000	102500
UPL	630	1367600	612	600	982800
WIPRO	550	5830500	523	520	2899500

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	-47227	-10380	154592	201819	INDEX FUT	-14755	-15491	-77138	-62383
INDEX CALL	-91622	-128952	436094	527716	INDEX CALL	0	0	2078	2078
INDEX PUT	34846	-185847	778870	744024	INDEX PUT	-9000	43000	620166	629166
STK FUT	-99451	-52676	563101	662552	STK FUT	49323	-14619	-2981873	-3031196
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	74020	19290	-30518	-104538	INDEX FUT	-12038	6581	-46936	-34898
INDEX CALL	577969	57003	-405271	-983240	INDEX CALL	-486347	71949	-32901	453446
INDEX PUT	-139847	-23658	-1478636	-1338789	INDEX PUT	114001	166505	79600	-34401
STK FUT	14766	35549	1966359	1951593	STK FUT	35362	31746	452413	417051

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