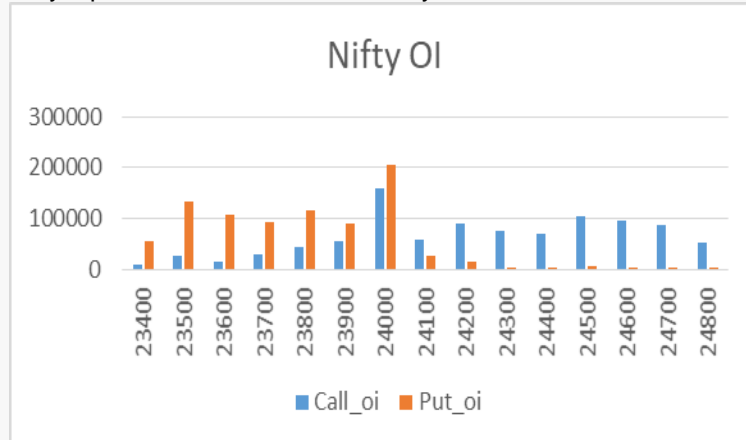


Nifty Futures View	
Nifty Active Futures	24095.85
Nifty Active Futures OI	15142850
Change in OI	47,12,575
Premium / Discount	51.35
Inference	Long_Buildup

Volatility	
India VIX Index	14.15
Nifty ATM Call IV	17.35
Nifty ATM Put IV	12.31
PCR Index NIFTY	1.45
PCR Index BANKNIFTY	0.90

BankNifty Futures View	
BankNifty Active Futures	52905.6
BankNifty Active Futures OI	2723790
Change in OI	37,050
Premium / Discount	94.30
Inference	Long_Buildup

**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty Futures closed at 24095 yesterday on a positive note, with a price gain of 0.51% and a 45.18% increase in the open interest, indicating a Long Build Up.

It closed at a premium of 51 points compared to its previous day's premium of 1 points.

Bank Nifty closed at 52906 yesterday on a positive note with price gain of 0.05% & 1.38 increase in open interest indicating Long Build Up.

It closed at a premium of 94 points compared to its previous day's premium of 6 points.

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

**Bought Index Futures** to the tune of 4368.68 Cr,

**Bought Index Option** worth 24698.53 Cr,

**Bought Stock Futures** to the tune of 8129.43 Cr,

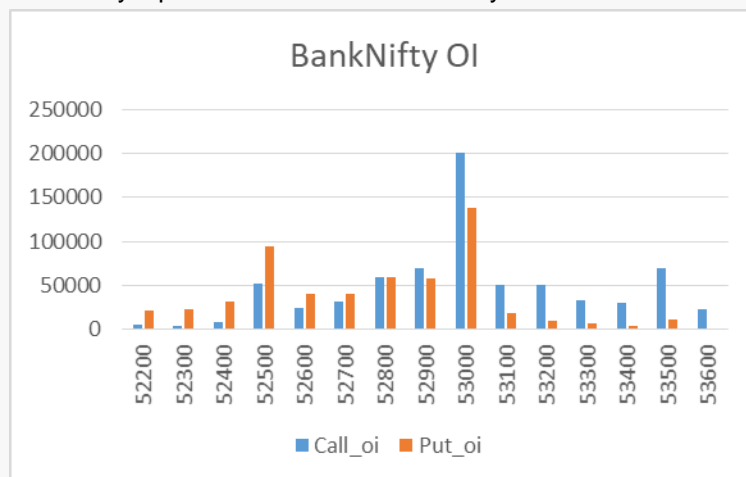
**Sold Stock Options** to the tune of 1682.09 Cr,

**Net Bought** in the derivative segment to the tune of **35514.55 Cr.**

**In Cash Segment**

**FII Bought 7658.77 Cr & DII Sold 3605.93 Cr.**

The India VIX index is at 14.15 vs 14.04, ATM CE IV 17.35 & PE IV 12.31

**Bank Nifty Options OI Distribution-Weekly**


Index options PCR is at 1.45 v/s 1.27 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 24000 has the highest OI followed by 24500 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 53000 has the highest OI concentration followed 52500 which may act as support for the current expiry.

BankNifty Call strike 53000 followed by 53500 witnessed significant OI concentration and may act as resistance for the current expiry.

**SECURITIES IN BAN PERIOD:**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
COLPAL	2,862.25	1.3%	29,01,500.00	4.76%
SBILIFE	1,472.30	0.7%	95,24,250.00	2.50%
POWERGRID	333.85	1.5%	6,49,83,600.00	2.48%
BAJAJFINSV	1,613.10	0.3%	1,25,98,500.00	2.21%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
POLYCAB	7,011.35	-2.7%	19,20,875	11.53%
AUROPHARMA	1,197.15	-0.8%	1,30,20,150	6.82%
NMDC	247.40	-1.5%	8,60,85,000	6.33%
INDHOTEL	628.95	-3.5%	1,75,62,000	6.18%

**Nifty 50 Open Interest (OI) Dashboard**

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
ADANIANT	3200	758700	3197.4	3200	594600
ADANIPOINTS	1500	1639200	1488.35	1300	968000
APOLLOHOSP	6300	95750	6216.6	6000	48125
ASIANPAINT	3000	577000	2888.5	2800	345600
AXISBANK	1300	1127500	1293.7	1200	1021250
BAJAJ-AUTO	10000	109725	9484	10000	63750
BAJAJFINSV	1600	541000	1613.1	1600	318500
BAJFINANCE	8000	372250	7207.05	6500	213875
BHARTIARTL	1500	2829100	1481.1	1400	953325
BPCL	310	2183400	305.35	300	2329200
BRITANNIA	5500	90000	5464	5000	41800
CIPLA	1500	794300	1491.4	1460	187850
COALINDIA	500	3605700	470.35	450	1766100
DIVISLAB	5000	98000	4550.8	4500	36200
DRREDDY	6200	211000	6226.55	6000	77125
EICHERMOT	5200	95550	4743.55	4500	46550
GRASIM	2600	291750	2646.7	2600	481750
HCLTECH	1500	966000	1450.7	1400	413000
HDFCBANK	1700	6548300	1706.7	1600	2362250
HDFCLIFE	600	1690700	595.7	550	558800
HEROMOTOCO	6000	124950	5523.85	5500	57000
HINDALCO	700	1793400	688.6	650	1033200
HINDUNILVR	2500	943500	2479.4	2400	483300
ICICIBANK	1200	1466500	1222.65	1200	1596000
INDUSINDBK	1600	1458000	1493.6	1500	1509000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1600	1365600	1579.4	1500	866800
ITC	430	5932800	427.25	420	3592000
JSWSTEEL	950	585225	940.3	900	828900
KOTAKBANK	1900	740000	1835.4	1800	601600
LT	3600	599250	3587.3	3500	369000
LTIM	5600	77850	5399.25	5200	69300
M&M	3000	774900	2875.1	2600	425250
MARUTI	13000	354550	12217.65	11500	114350
NESTLEIND	2600	130200	2533.8	2400	71400
NTPC	400	2914500	378.3	360	1258500
ONGC	300	3697925	269.05	250	1909600
POWERGRID	350	2563200	333.85	300	1695600
RELIANCE	3100	2292750	3071.7	2900	1410000
SBILIFE	1400	235500	1472.3	1400	130125
SBIN	850	4490250	849	800	2948250
SUNPHARMA	1600	359450	1520.95	1400	216300
TATACONSUM	1100	605250	1091.55	1110	615150
TATAMOTORS	1000	5366900	975.5	900	2558050
TATASTEEL	180	7557000	175.2	160	3927000
TCS	3900	959350	3933.85	3800	503650
TECHM	1500	712800	1442.15	1300	321600
TITAN	3400	447125	3394.1	3400	252350
ULTRACEMCO	12000	226000	11616.3	11500	87200
UPL	600	2028000	571.15	500	621400
WIPRO	500	2449500	513.85	500	1921500

**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	116325	61955	319115	202790	INDEX FUT	-249	1313	-55430	-55181
INDEX CALL	-244326	-56746	251334	495660	INDEX CALL	0	0	2078	2078
INDEX PUT	-317230	-82910	160176	477406	INDEX PUT	-29650	-10000	212829	242479
STK FUT	82124	87363	610193	528069	STK FUT	-44762	-45132	-2784476	-2739714
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-95048	-24253	-242961	-147913	INDEX FUT	-21028	-39015	-20724	304
INDEX CALL	228827	68993	-384621	-613448	INDEX CALL	15499	-12247	131209	115710
INDEX PUT	259098	-189325	-268776	-527874	INDEX PUT	87782	282235	-104229	-192011
STK FUT	-123196	-17773	1842769	1965965	STK FUT	85834	-24458	331514	245680

Bought 1,16,325 Lots of Index Future,  
 Sold 2,44,326 Lots of Index Calls,  
 Sold 3,17,230 Lots of Index Puts,  
 Bought 82,124 Lots of Stock Future.

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