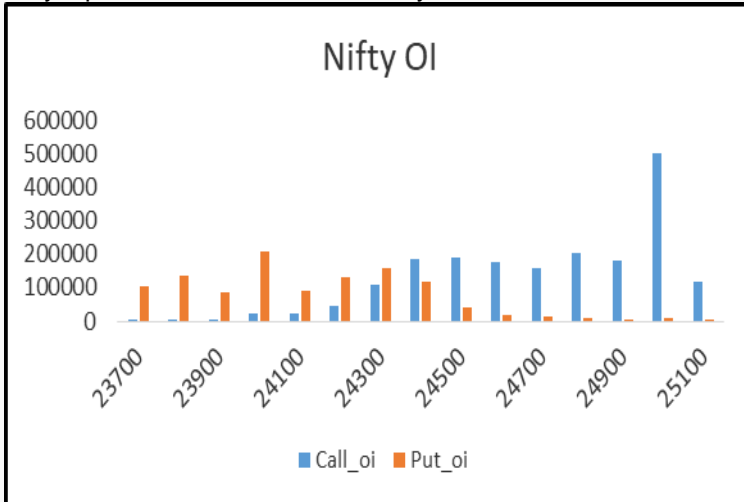


Nifty Futures View	
Nifty Active Futures	24356.8
Nifty Active Futures OI	13380325
Change in OI	61,275
Premium / Discount	9.80
Inference	Short_Buildup

Volatility	
India VIX Index	<b>15.87</b>
Nifty ATM Call IV	12.99
Nifty ATM Put IV	16.55
PCR Index NIFTY	0.79
PCR Index BANKNIFTY	0.99

BankNifty Futures View	
BankNifty Active Futures	50721
BankNifty Active Futures OI	3132540
Change in OI	-63,990
Premium / Discount	143.05
Inference	Short_Covering

**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty Futures closed at 24357 yesterday on a negative note, with a price cut of 0.18% and 0.46% increase in the open interest, indicating a Short Build Up.

It closed at a premium of 10 points compared to its previous day's premium of 34 points.

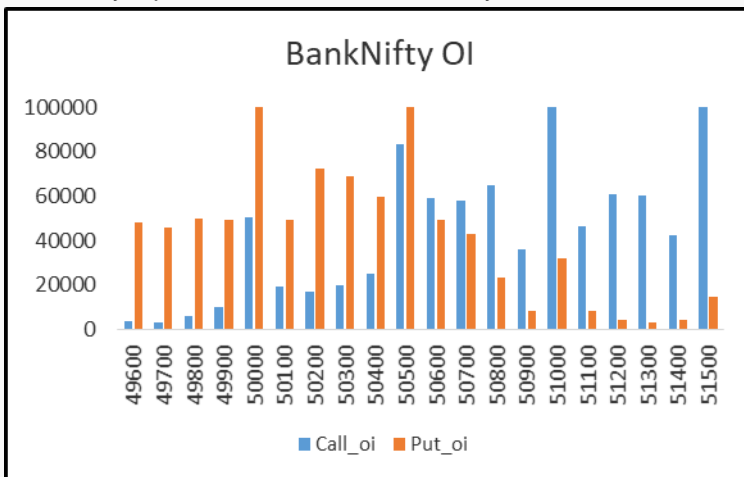
Bank Nifty closed at 50721 yesterday on a positive note with price gain of 0.29% & 2.00% decrease in open interest indicating Short Covering.

It closed at a premium of 143 points compared to its previous day's increase of 90 points.

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

**Sold Index Futures** to the tune of 423 Cr,  
**Sold Index Option** worth 5125 Cr,  
**Bought Stock Futures** to the tune of 506 Cr,  
**Sold Stock Options** to the tune of 792 Cr,  
**Net Sold** in the derivative segment to the tune of **5833.49 Cr.**  
**In Cash Segment**  
**FII Sold 4680.51 Cr & DII Bought 4477.73 Cr.**

The India VIX index is at 15.87 vs 15.34, ATM CE IV 12.99 & PE IV 16.55

**Bank Nifty Options OI Distribution-Weekly**


Index options PCR is at 0.79 v/s 0.81 to its previous day closing.

Nifty Put options OI distribution shows that 24000 has the highest OI concentration followed by 24200 and 23800 which may act as support for current expiry.

Nifty Call options OI shows that 25000 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 50500 which may act as support for the current expiry.

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

**SECURITIES IN BAN PERIOD: ABCAPITAL, ABFRL, BANDHANBK, BIOCON, BSOFT, GRANULES, RBLBANK, INDIACEM, LICHSFIN, MANAPPURAM, PNB, SAIL, SUNTV, HINDCOPPER, INDIAMART**

**Stock Futures - Long Build**

Symbol	Open Interest	% Chg	Future Price	% Chg
VOLTAS	10869000	20.36%	1588.4	10.58%
COROMANDEL	4862900	8.39%	1733.5	2.08%
ONGC	13089807 5	5.26%	340.25	2.84%
BALRAMCHIN	8944000	4.86%	497.1	0.71%

**Stock Futures - Short Build Up**

Symbol	Open Interest	% Chg	Future Price	% Chg
SUNTV	11004000	40.21%	815.15	-10.64%
NATIONALUM	72641250	16.22%	174.88	-1.82%
ASTRAL	4174992	12.71%	1942.55	-4.71%
NAVINFLUOR	2013550	5.96%	3481.35	-2.35%

**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
ADANIENT	3200	2323200	3155.5	3000	1715100
ADANIPTS	1600	3783600	1506.25	1500	2275200
APOLLOHOSP	6800	133250	6526.5	6000	82125
ASIANPAINT	3100	1076400	3057.5	2900	613600
AXISBANK	1200	6158125	1165.8	1100	1737500
BAJAJ-AUTO	10000	133650	9722.3	9000	70125
BAJAJFINSV	1600	819500	1561.25	1500	390500
BAJFINANCE	7000	822250	6619.55	6500	393375
BHARTIARTL	1500	3705000	1464.35	1420	1490550
BPCL	349.5	6334200	334.1	319.5	2845800
BRITANNIA	6000	261400	5657.5	5700	67600
CIPLA	1600	1097850	1588.35	1500	621400
COALINDIA	550	7532700	520.8	500	3397800
DIVISLAB	5000	400400	4894.6	4500	134400
DRREDDY	7000	236875	6915.75	6900	245125
EICHERMOT	5000	356475	4830.6	4800	221025
GRASIM	2700	863250	2582.3	2500	277500
HCLTECH	1640	960750	1587.6	1580	353150
HDFCBANK	1700	15067800	1663.25	1600	4113450
HDFCLIFE	720	2244000	703.55	700	663300
HEROMOTOCO	5500	355950	5324.4	5200	147000
HINDALCO	650	3572800	631	600	2851800
HINDUNILVR	2800	2066700	2752.4	2700	486000
ICICIBANK	1220	5189100	1175.35	1150	1608600
INDUSINDBK	1400	1885000	1356.15	1300	1165500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	2740000	1800.8	1700	1438800
ITC	500	14185600	495.45	500	3468800
JSWSTEEL	960	1379025	918.4	900	670950
KOTAKBANK	1800	3095600	1778.5	1800	854800
LT	3800	1369950	3576.7	3500	575850
LTIM	5700	184500	5409.75	5000	78900
M&M	3000	1892800	2725.75	2700	557550
MARUTI	13000	682750	12326.15	12000	251250
NESTLEIND	2500	510800	2480.55	2500	258800
NTPC	430	10611000	402.55	400	3405000
ONGC	350	19005525	340.25	300	5507425
POWERGRID	365	7131600	338.95	340	2862000
RELIANCE	3000	6879750	2920.3	3000	2196750
SBILIFE	1800	553500	1706.95	1600	166875
SBIN	900	13482000	816	800	5249250
SUNPHARMA	1780	3071250	1733.95	1700	1194900
TATACONSUM	1200	1152768	1172.55	1214.9	480624
TATAMOTORS	1200	10011100	1068.6	1000	2705450
TATASTEEL	170	46007500	152.63	150	21989000
TCS	4400	926450	4204.75	4200	511875
TECHM	1560	746400	1514.25	1440	418800
TITAN	3500	1091125	3325.5	3300	362775
ULTRACEMCO	12000	194000	11319.65	11000	67600
UPL	600	2908100	566.55	550	1223300
WIPRO	600	5527500	490.95	500	2695500

**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	-7222	7384	15055	22277	INDEX FUT	41	-1352	-81501	-81542
INDEX CALL	-54404	19744	164281	218685	INDEX CALL	0	0	2078	2078
INDEX PUT	-128642	-22883	361452	490094	INDEX PUT	-10700	13528	403823	414523
STK FUT	6714	44653	564911	558197	STK FUT	-19906	-20715	-2918061	-2898155
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	17776	-12610	56002	38226	INDEX FUT	-10595	6578	10444	21039
INDEX CALL	18948	-104525	-143286	-162234	INDEX CALL	35456	84781	-23073	-58529
INDEX PUT	173050	48554	-788577	-961627	INDEX PUT	-33708	-39199	23302	57010
STK FUT	13900	-5781	1951201	1937301	STK FUT	-708	-18157	401949	402657

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