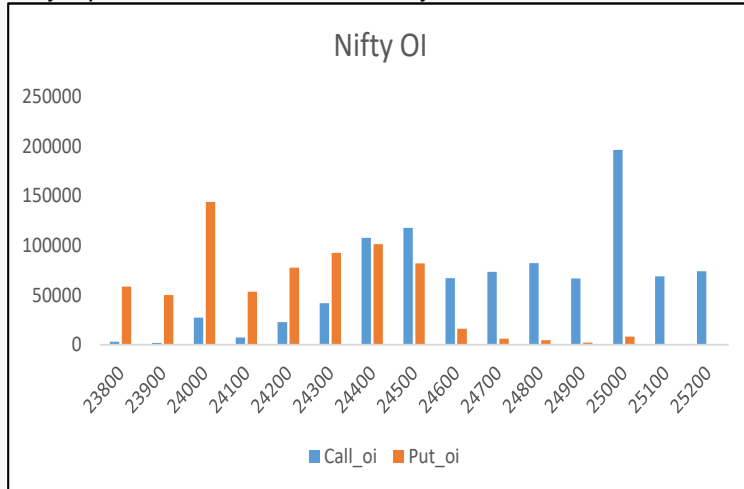


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Active Futures	24455.4	India VIX Index	12.62	BankNifty Active Futures	50934.2
Nifty Active Futures OI	13775500	Nifty ATM Call IV	16.72	BankNifty Active Futures OI	3178905
Change in OI	48,17,200	Nifty ATM Put IV	11.98	Change in OI	6,14,460
Premium / Discount	49.30	PCR Index NIFTY	0.95	Premium / Discount	45.45
Inference	Long_Unwinding	PCR Index BANKNIFTY	0.75	Inference	Short_Buildup

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 24455 yesterday on a negative note, with a price cut of 0.15% and 24.66% decrease in the open interest, indicating a Long Unwinding.

It closed at a premium of 49 points compared to its previous day's discount of 25 points.

Bank Nifty closed at 50934 yesterday on a negative note with price cut of 0.91% & 23.96% increase in open interest indicating Short Build Up.

It closed at a premium of 45 points compared to its previous day's premium of 84 points.

In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 3087.52 Cr,

Sold Index Option worth 19660.20 Cr,

Sold Stock Futures to the tune of 1500.15 Cr,

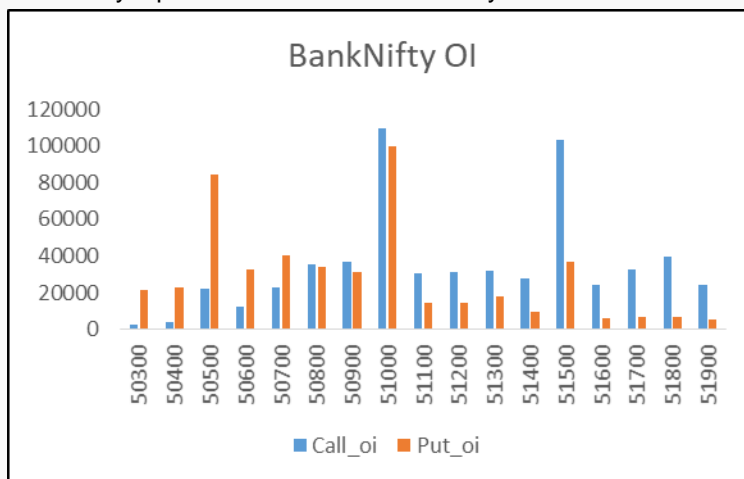
Sold Stock Options to the tune of 3206.41 Cr,

Net Sold in the derivative segment to the tune of **27454.30 Cr.**

In Cash Segment

FII Sold 2,605.49 Cr & DII Bought 2,431.69 Cr.

The India VIX index is at 12.62 vs 11.76, ATM CE IV 16.72 & PE IV 11.98

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 0.95 v/s 0.76 to its previous day closing.

Nifty Put options OI distribution shows that 24000 has the highest OI concentration followed by 24500 and 24400 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 51000 has the highest OI concentration followed 50500 which may act as support for the current expiry.

BankNifty Call strike 51000 followed by 51500 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
IOC	178.22	4.8%	17,97,36,375	10.76%
BPCL	328.65	3.5%	7,23,43,800	1.11%
COALINDIA	493.70	0.2%	5,28,29,700	0.96%
HINDPETRO	376.70	5.6%	5,80,72,950	0.36%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
RBLBANK	230.70	-3.0%	6,80,17,500	23.03%
AXISBANK	1,181.00	-5.2%	5,12,09,375	9.58%
SBICARD	704.30	-2.6%	2,24,12,800	4.32%
SHRIRAMFIN	2,699.90	-1.7%	83,35,200	2.41%

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	1116600	2994.25	3000	1022400
ADANIPTS	1600	1638800	1493.9	1400	1032000
APOLLOHOSP	6800	43000	6406.2	6000	23500
ASIANPAINT	3000	903000	2911.3	2800	437600
AXISBANK	1200	2776875	1181	1100	1123750
BAJAJ-AUTO	10000	106875	9325.65	9000	83850
BAJAJFINSV	1700	711500	1581.65	1500	435500
BAJFINANCE	7000	741875	6682.15	6500	296250
BHARTIARTL	1500	781375	1449.55	1400	628900
BPCL	320	3052800	328.65	320	2395800
BRITANNIA	6000	64400	5803.45	5500	45200
CIPLA	1500	486850	1497.7	1400	294450
COALINDIA	500	3334800	493.7	450	2114700
DIVISLAB	4600	67400	4549.9	4500	40000
DRREDDY	6800	83500	6858.85	6800	279375
EICHERMOT	5000	143675	4855.15	4500	48650
GRASIM	3000	169250	2803.3	2800	282500
HCLTECH	1600	471800	1595.65	1500	205450
HDFCBANK	1700	6398700	1628	1600	3568950
HDFCLIFE	700	1063700	686.05	640	666600
HEROMOTOCO	5500	103350	5399.45	5000	81300
HINDALCO	700	1247400	645.6	650	1103200
HINDUNILVR	2800	736500	2718.85	2600	257700
ICICIBANK	1250	1346100	1196.15	1200	956900
INDUSINDBK	1500	1143500	1385.05	1400	873000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	1320800	1834.15	1800	907200
ITC	500	7932800	492.1	500	3243200
JSWSTEEL	950	412425	879.4	800	313875
KOTAKBANK	1900	1042000	1783.4	1700	690800
LT	3700	721200	3637.9	3500	460350
LTIM	6000	57900	5634.6	5400	34650
M&M	3000	409850	2824.65	2600	330050
MARUTI	13000	128750	12455.3	12000	94250
NESTLEIND	2600	454800	2491.45	2500	269200
NTPC	400	6718500	391.2	390	1470000
ONGC	350	3713325	335.25	300	2560250
POWERGRID	350	2696400	338.35	300	1436400
RELIANCE	3000	3812750	2988.1	3000	2667500
SBILIFE	1700	501375	1702.5	1600	220875
SBIN	900	4625250	853.05	800	3216000
SUNPHARMA	1700	270550	1673.5	1500	164500
TATACONSUM	1220	482400	1228.5	1230	753300
TATAMOTORS	1100	3724050	1096.25	1000	2229150
TATASTEEL	170	15576000	158.12	160	10384000
TCS	4500	472850	4343.9	4000	433825
TECHM	1600	862200	1538.4	1500	543600
TITAN	3500	525175	3428.1	3400	259875
ULTRACEMCO	12000	116100	11434	11000	43300
UPL	600	1181700	532.7	500	839800
WIPRO	600	5053500	509.1	500	2764500

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	-177679	-43058	62416	240095	INDEX FUT	-2190	1843	-78669	-76479
INDEX CALL	-148248	177321	208905	357153	INDEX CALL	-120	120	2078	2198
INDEX PUT	-403652	196266	61733	465385	INDEX PUT	-89874	1867	296904	386778
STK FUT	-44261	-49010	671985	716246	STK FUT	-48906	6057	-2883279	-2834373
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	63913	65066	8830	-55083	INDEX FUT	115956	-23851	7423	-108533
INDEX CALL	-74646	-308489	-97361	-22715	INDEX CALL	223014	131048	-113622	-336636
INDEX PUT	218950	-215195	-478527	-697477	INDEX PUT	274576	17062	119890	-154686
STK FUT	13893	44242	1874734	1860841	STK FUT	79274	-1289	336560	257286

Sold 1,77,679 Lots of Index Future,
 Sold 1,48,248 Lots of Index Calls,
 Sold 4,03,652 Lots of Index Puts,
 Sold 44,261 Lots of Stock Future.

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