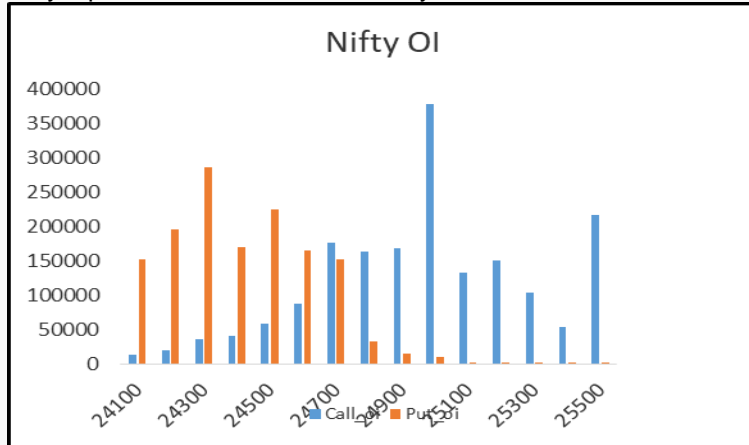


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	24711.25	India VIX Index	<b>13.82</b>	BankNifty Futures	50892.2
Nifty Futures OI	12867650	Nifty ATM Call IV	11.13	BankNifty Futures OI	3496035
Change in OI	-43,525	Nifty ATM Put IV	14.53	Change in OI	-3,00,900
Premium / Discount	12.40	PCR NIFTY	1.14	Premium / Discount	89.05
Inference	Short_Covering	PCR BANKNIFTY	1.02	Inference	Short_Covering

**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty Futures closed at 24595 yesterday on a positive note, with a price gain of 0.47% and 0.34% decrease in the open interest, indicating a Short Covering.

It closed at a premium of 12 points compared to its previous day's premium of 23 points.

Bank Nifty closed at 50892 yesterday on a positive note with price gain of 0.81% & 7.32% decrease in open interest indicating Short Covering.

It closed at a premium of 89 points compared to its previous day's increase of 117 points.

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

**Bought Index Futures** to the tune of 1974 Cr,

**Sold Index Option** worth 12476 Cr,

**Bought Stock Futures** to the tune of 2323 Cr,

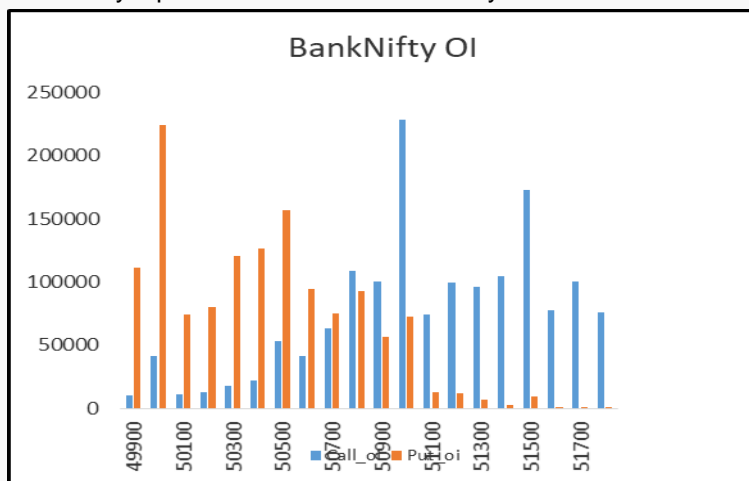
**Bought Stock Options** to the tune of 1627 Cr,

**Net sold** in the derivative segment to the tune of 6552 Cr.

**In Cash Segment**

**FII Sold 1457.96 Cr & DII Bought 2252.10 Cr.**

The India VIX index is at 13.82 vs 14.31, ATM CE IV 11.13 & PE IV 14.53

**Bank Nifty Options OI Distribution-Weekly**


Index options PCR is at 1.14 v/s 1.00 to its previous day closing.

Nifty Put options OI distribution shows that 24000 has the highest OI concentration followed by 24300 and 24200 which may act as support for current expiry.

Nifty Call options OI shows that 25000 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 51000 followed by 51500 witnessed significant OI concentration and may act as resistance for the current expiry.

**SECURITIES IN BAN PERIOD: AARTIIND, ABFRL, BALRAMCHINI, BANDHANBNK, BSOFT, GNFC, GRANULES, INDIACEM, LICHSFIN, MANAPPURAM, NATIONALUM, PEL, RBLBANK, SAIL, SUNTV, HINDCOPPER**

**Stock Futures - Long Build**

Symbol	Open Interest	% Chg	Future Price	% Chg
ICICIPRULI	12651000	13.91%	745.5	3.46%
NATIONALUM	87817500	11.41%	172.45	0.30%
COFORGE	2257500	8.04%	6136.25	0.92%
TRENT	3436200	7.61%	6794.2	1.31%

**Stock Futures - Short Build Up**

Symbol	Open Interest	% Chg	Future Price	% Chg
UBL	2599200	9.56%	1942.45	-1.63%
PVRINOX	5246230	7.14%	1508.9	-1.01%
BHARTIARTL	43113375	5.55%	1452.95	-1.41%
GUJGASLTD	12263750	4.31%	589.85	-0.47%

**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	2498700	3072.15	3000	1402800
ADANIPTS	1600	3410000	1493.7	1500	1679200
APOLLOHOSP	6700	224750	6678.45	6500	139125
ASIANPAINT	3100	898600	3102.45	3000	563600
AXISBANK	1200	6017500	1169.8	1150	1265625
BAJAJ-AUTO	10000	201300	9804.7	9700	77550
BAJAJFINSV	1600	912000	1606.35	1600	460500
BAJFINANCE	7000	785250	6737.1	6500	470250
BHARTIARTL	1500	4971825	1452.95	1420	1577000
BPCL	349.5	5572800	350.15	319.5	2293200
BRITANNIA	6000	286400	5764.6	5700	98800
CIPLA	1600	1547000	1567	1500	588250
COALINDIA	550	7583100	524.25	500	4393200
DIVISLAB	5000	437600	4718.85	4700	163600
DRREDDY	7000	207375	6966.1	6900	270625
EICHERMOT	5000	298025	4876.55	4600	219450
GRASIM	2700	822750	2640.95	2800	250000
HCLTECH	1640	1561700	1685.1	1640	748300
HDFCBANK	1700	12213850	1639.45	1600	3379750
HDFCLIFE	720	4266900	711.55	700	1212200
HEROMOTOCO	5300	1065600	5244.25	5000	400500
HINDALCO	650	3095400	672.65	600	3031000
HINDUNILVR	2800	1899900	2755.3	2700	495600
ICICIBANK	1220	5176500	1181.4	1150	2059400
INDUSINDBK	1400	2232000	1384.5	1360	1045000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	3183200	1872.25	1800	1937200
ITC	500	11065600	499.9	500	5000000
JSWSTEEL	960	1537650	917.85	900	869400
KOTAKBANK	1800	2407200	1805.6	1800	872800
LT	3800	1406700	3582.1	3600	494100
LTIM	5700	206850	5706	5600	102450
M&M	3000	2070950	2771.4	2700	543200
MARUTI	13000	684700	12244.95	12000	265650
NESTLEIND	2500	425800	2517.8	2500	181200
NTPC	430	10008000	406.9	400	4125000
ONGC	350	21631225	328.35	320	6298600
POWERGRID	365	6951600	341.45	335	3153600
RELIANCE	3000	6519250	2995.3	3000	2171250
SBILIFE	1780	1224750	1760.35	1700	508125
SBIN	900	12237750	821.55	800	6168000
SUNPHARMA	1780	3190600	1764.25	1700	1287300
TATACONSUM	1200	1530336	1175.05	1214.9	478344
TATAMOTORS	1200	9534250	1087.8	1000	2802250
TATASTEEL	170	39220500	153.83	150	16973000
TCS	4600	873775	4521.55	4300	922075
TECHM	1600	777000	1626.1	1600	652200
TITAN	3500	1010975	3478.75	3300	377825
ULTRACEMCO	12000	197300	11368.35	11000	113800
UPL	600	2818400	567	550	1136200
WIPRO	530	5508000	525.25	500	3846000

**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	26584	-4609	18718	-7866	INDEX FUT	5232	12418	-66569	-71801
INDEX CALL	100856	-199318	350843	249987	INDEX CALL	0	0	2078	2078
INDEX PUT	50998	-49629	733556	682558	INDEX PUT	0	-2500	380697	380697
STK FUT	33831	2347	643006	609175	STK FUT	-9389	-849	-2944769	-2935380
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-35164	12491	22023	57187	INDEX FUT	3348	-20300	25828	22480
INDEX CALL	-190306	446309	-802983	-612677	INDEX CALL	89450	-246991	450062	360612
INDEX PUT	150820	-22888	-829425	-980245	INDEX PUT	-201818	75017	-284828	-83010
STK FUT	-16920	19332	1939707	1956627	STK FUT	-7522	-20830	362056	369578

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