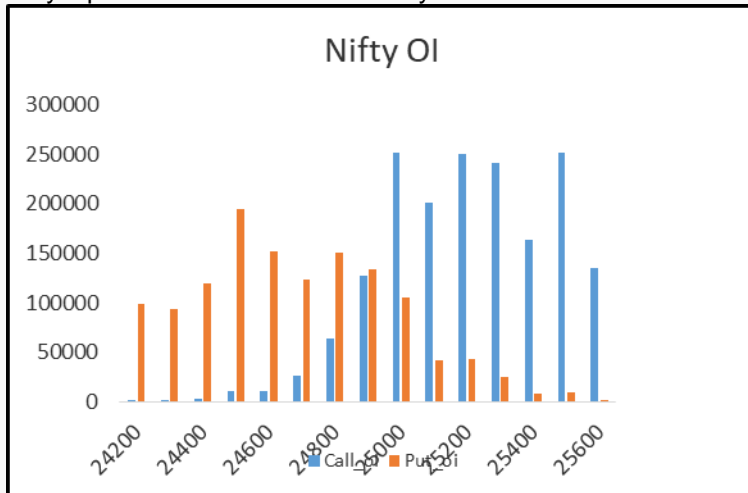


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	24985	India VIX Index	14.24	BankNifty Futures	51267.4
Nifty Futures OI	15128450	Nifty ATM Avg IV	14.11	BankNifty Futures OI	2654325
Change in OI	-5,67,575	BankNifty ATM Avg IV	15	Change in OI	-1,65,795
Premium / Discount	48.60	PCR NIFTY	0.67	Premium / Discount	149.60
Inference	Short Covering	PCR BANKNIFTY	0.86	Inference	Short Covering

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 24985 yesterday on a negative note, with a price gain of 0.32% and 3.62% decrease in the open interest, indicating a Short Covering.

It closed at a premium of 49 points compared to its previous day's premium of 54 points.

Bank Nifty closed at 51267 yesterday on a positive note with price gain of 0.96% & 5.88% decrease in open interest indicating Short Covering.

It closed at a premium of 149 points compared to its previous day's premium of 205 points.

In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 372 Cr,

Bought Index Option worth 6514 Cr,

Sold Stock Futures to the tune of 2562 Cr,

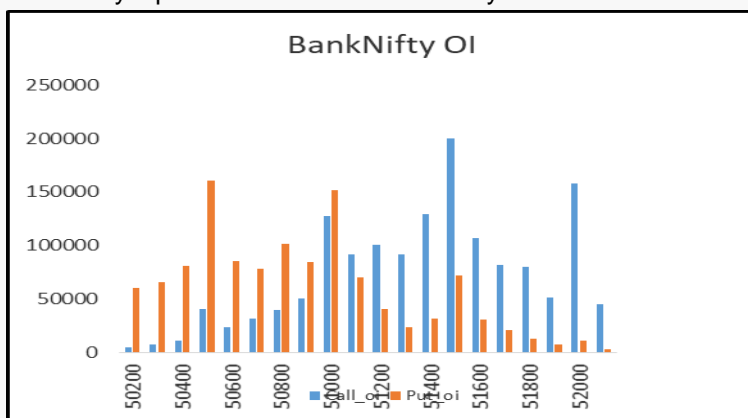
Sold Stock Options to the tune of 2312 Cr,

Net Bought in the derivative segment to the tune of 1267.15 Cr.

In Cash Segment

FII Bought 1176.55 Cr & DII Bought 1757.02 Cr.

The India VIX index is at 14.24 vs 15.22, **Nifty ATM IV** is trading at 14.11, while BankNifty IV is quoting at 15

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 0.67 v/s 0.61 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
INDIAMART	1370700	16.7%	3052.85	2.0%
MGL	1712000	10.9%	1851	0.5%
JKCEMENT	957625	8.5%	4757.85	2.5%
SUNTV	6024000	5.0%	801.5	1.0%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
GRANULES	8284000	18.6%	670.75	-2.6%
AARTIIND	16785000	10.1%	594.9	-2.1%
PFC	50463400	9.6%	525.7	-3.7%
TECHM	13870800	7.6%	1585.35	-2.6%

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	3100	2247300	2970	2800	1708200
ADANIPTS	1500	2559200	1441	1400	862800
APOLLOHOSP	7000	208375	6888	6700	100500
ASIANPAINT	3400	734800	3285	3200	383800
AXISBANK	1200	3587500	1173	1200	1305625
BAJAJ-AUTO	11000	149250	10884	10000	228225
BAJAJFINSV	1900	2470000	1864	1760	745500
BAJFINANCE	7500	872000	7374	7000	389500
BHARTIARTL	1600	3379625	1545	1500	1096775
BPCL	370	7974000	349	350	3250800
BRITANNIA	6000	198000	5959	5500	71400
CIPLA	1660	835250	1625	1640	474500
COALINDIA	530	7849800	486	480	3792600
DIVISLAB	5200	196400	5173	5100	145800
DRREDDY	7000	456625	6676	6500	125500
EICHERMOT	5000	432075	4753	4700	117075
GRASIM	2800	504250	2716	2700	156750
HCLTECH	1840	1116500	1752	1740	480200
HDFCBANK	1700	6708350	1650	1600	3027750
HDFCLIFE	770	4581500	737	700	669900
HEROMOTOCO	5800	303450	5764	5700	226650
HINDALCO	700	4488400	661	650	1365000
HINDUNILVR	3000	1242900	2926	2800	524100
ICICIBANK	1240	2219000	1235	1200	2572500
INDUSINDBK	1460	1542500	1430	1400	1046500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	2000	2668000	1903	1900	1284800
ITC	520	10286400	513	500	5265600
JSWSTEEL	950	1169775	936	900	718875
KOTAKBANK	1800	2048400	1794	1800	843200
LT	3800	1906500	3585	3600	636450
LTIM	6200	235950	6157	6000	99600
M&M	2800	1634850	2714	2700	842800
MARUTI	12500	595900	12190	12000	184850
NESTLEIND	2600	379200	2523	2500	168400
NTPC	420	10828500	391	380	3706500
ONGC	330	13172775	300	300	5584425
POWERGRID	340	5950800	329	340	2664000
RELIANCE	3100	8186000	2931	3000	3646750
SBILIFE	1920	942750	1903	1900	235125
SBIN	820	12157500	787	780	6084750
SUNPHARMA	1860	2672600	1825	1800	627900
TATACONSUM	1200	1772928	1196	1200	965352
TATAMOTORS	1100	10403250	1041	1000	3640450
TATASTEEL	155	38186500	150	150	15394500
TCS	5000	2915150	4456	4400	537775
TECHM	1700	506400	1585	1600	635400
TITAN	3800	642600	3694	3600	284025
ULTRACEMCO	11800	257800	11518	11000	95800
UPL	620	1324700	607	600	959400
WIPRO	540	5991000	517	520	3043500

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	-6073	-47227	148519	154592	INDEX FUT	10105	-14755	-67033	-77138
INDEX CALL	275365	-91622	711459	436094	INDEX CALL	0	0	2078	2078
INDEX PUT	167901	34846	946771	778870	INDEX PUT	7774	-9000	627940	620166
STK FUT	-33684	-99451	529417	563101	STK FUT	416	49323	-2981457	-2981873
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-13757	74020	-44275	-30518	INDEX FUT	9725	-12038	-37211	-46936
INDEX CALL	-531476	577969	-936747	-405271	INDEX CALL	256111	-486347	223210	-32901
INDEX PUT	112775	-139847	-1365861	-1478636	INDEX PUT	-288450	114001	-208850	79600
STK FUT	25627	14766	1991986	1966359	STK FUT	7641	35362	460054	452413

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