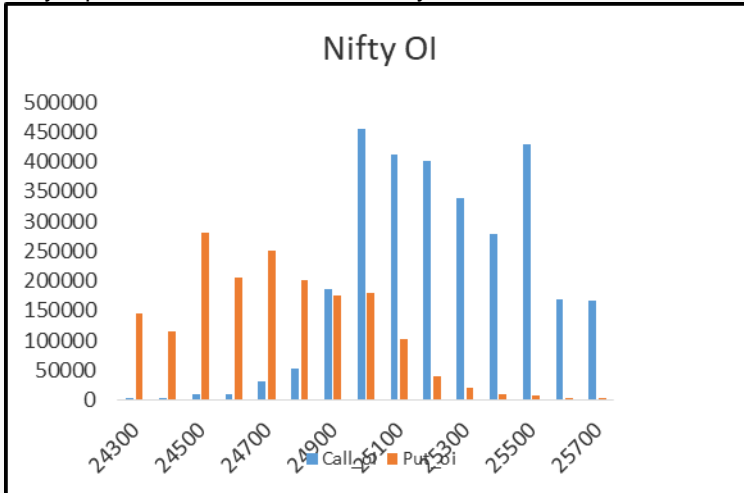


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	24938.45	India VIX Index	13.63	BankNifty Futures	51124
Nifty Futures OI	14781550	Nifty ATM Avg IV	12.73	BankNifty Futures OI	2764665
Change in OI	86,775	BankNifty ATM Avg IV	15	Change in OI	1,37,355
Premium / Discount	20.00	PCR NIFTY	0.60	Premium / Discount	114.00
Inference	Short Build Up	PCR BANKNIFTY	0.82	Inference	Short Build Up

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 24938 yesterday on a negative note, with a price gain of 0.58% and 0.59% decrease in the open interest, indicating a Short Bui.

It closed at a premium of 20 points compared to its previous day's premium of 42 points.

Bank Nifty closed at 51124 on a negative note with price cut of 0.48% & 5.23% decrease in open interest indicating Short Build Up

It closed at a premium of 114 points compared to its previous day's premium of 99 points.

In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 476.5 Cr,

Sold Index Option worth 52217 Cr,

Sold Stock Futures to the tune of 2698 Cr,

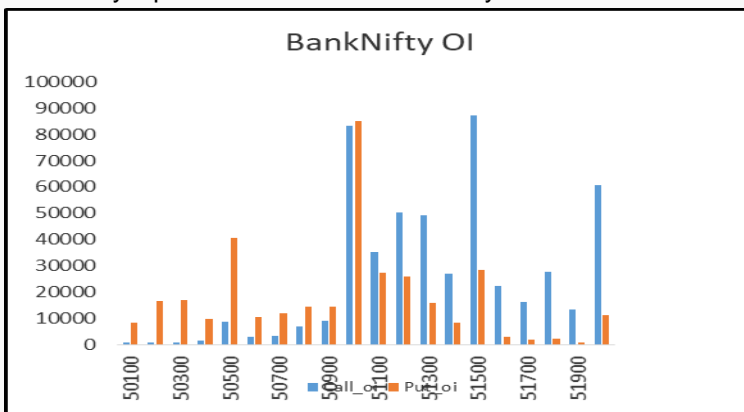
Sold Stock Options to the tune of 736.5 Cr,

Net Sold in the derivative segment to the tune of 56129.60 Cr.

In Cash Segment

FII Bought 1755.00 Cr & DII Sold 230.90 Cr.

The India VIX index is at 13.36 vs 13.36, **Nifty ATM IV** is trading at 12.73, while BankNifty IV is quoting at 15

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 0.60 v/s 0.79 to its previous day closing.

Nifty Put options OI distribution shows that 24500 has the highest OI concentration followed by 24700 and 24600 which may act as support for current expiry.

Nifty Call options OI shows that 25000 has the highest OI followed by 25500 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 51500 followed by 52000 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: AARTIIND, ABFRL, BALRAMCHINI, BANDHANBNK, CHAMBALFERT, HINDCOPPER, RBLBNK
Stock Futures - Long Build

Symbol	Open Interest	% Chg	Future Price	% Chg
BAJAJ-AUTO	1791525	6.9%	11423.95	3.7%
PAGEIND	176310	5.9%	41951.4	3.5%
SUNPHARMA	15312150	3.6%	1846.4	0.5%
VOLTAS	8278200	2.1%	1826.65	0.0%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
AARTIIND	21607000	26.2%	571.4	-4.5%
TATAMOTOR S	107478800	14.8%	970.15	-6.3%
BSOFT	14075000	6.9%	631.3	-1.9%
GNFC	7569900	6.3%	656.65	-3.7%

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	2320500	2941	2800	1655100
ADANIPTS	1500	2690000	1434	1400	886400
APOLLOHOSP	7000	251625	6904	6900	110000
ASIANPAINT	3400	621600	3368	3200	500600
AXISBANK	1200	3512500	1187	1200	1146875
BAJAJ-AUTO	11500	181125	11424	10000	241800
BAJAJFINSV	1900	3481000	1834	1800	982500
BAJFINANCE	8000	907250	7367	7000	452625
BHARTIARTL	1600	3952475	1580	1500	1063525
BPCL	360	8825400	341	340	3772800
BRITANNIA	6000	135600	6016	5500	70400
CIPLA	1700	770900	1634	1640	430950
COALINDIA	500	8511300	484	480	5126100
DIVISLAB	5400	270000	5412	5300	246800
DRREDDY	7000	482000	6622	6500	147625
EICHERMOT	5000	504350	4726	4700	143325
GRASIM	2800	491250	2684	2700	176250
HCLTECH	1840	1141700	1778	1700	509600
HDFCBANK	1700	7261650	1647	1600	3245550
HDFCLIFE	770	4702500	702	700	1145100
HEROMOTOCO	5800	487500	5663	5700	204900
HINDALCO	700	4900000	650	650	1374800
HINDUNILVR	3000	1310700	2914	2800	484800
ICICIBANK	1240	2564800	1234	1200	2729300
INDUSINDBK	1460	1650500	1425	1400	1051000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	2000	2646400	1916	1900	1349600
ITC	520	10868800	515	500	4822400
JSWSTEEL	950	1262250	929	900	642600
KOTAKBANK	1800	2422400	1794	1800	1053200
LT	3800	2041650	3541	3600	671700
LTIM	6200	203850	6302	6000	121500
M&M	2800	1905400	2658	2700	849800
MARUTI	12500	619950	12267	12000	184400
NESTLEIND	2600	515200	2529	2500	123200
NTPC	420	11334000	390	380	2374500
ONGC	330	14064050	286	300	5160925
POWERGRID	350	8942400	333	330	3369600
RELIANCE	3100	8707000	2905	3000	3568000
SBILIFE	1920	926625	1860	1700	226500
SBIN	800	12999000	771	800	5517000
SUNPHARMA	1860	2694650	1846	1840	743050
TATACONSUM	1200	1211592	1208	1200	948480
TATAMOTORS	1100	17105000	970	1000	3648700
TATASTEEL	155	47212000	148	150	17248000
TCS	5000	2826775	4486	4400	566125
TECHM	1640	582600	1605	1600	632400
TITAN	3800	552825	3723	3600	275100
ULTRACEMCO	11800	257000	11497	11000	82600
UPL	620	1726400	612	600	1123200
WIPRO	540	6658500	516	520	3321000

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	-6286	1709	151458	157744	INDEX FUT	-2348	987	-68051	-65703
INDEX CALL	-88725	-15404	432428	521153	INDEX CALL	0	0	2078	2078
INDEX PUT	-61002	-5353	544070	605072	INDEX PUT	-10000	15000	604842	614842
STK FUT	-45589	-48730	413750	459339	STK FUT	34502	23327	-2905434	-2939936
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	1029	-11134	-40535	-41564	INDEX FUT	7605	8438	-42872	-50477
INDEX CALL	239169	-61891	-244460	-483629	INDEX CALL	-150444	77295	-190046	-39602
INDEX PUT	-232673	31426	-1240100	-1007427	INDEX PUT	303675	-41073	91188	-212487
STK FUT	-6820	21364	2000507	2007327	STK FUT	17907	4039	491177	473270

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