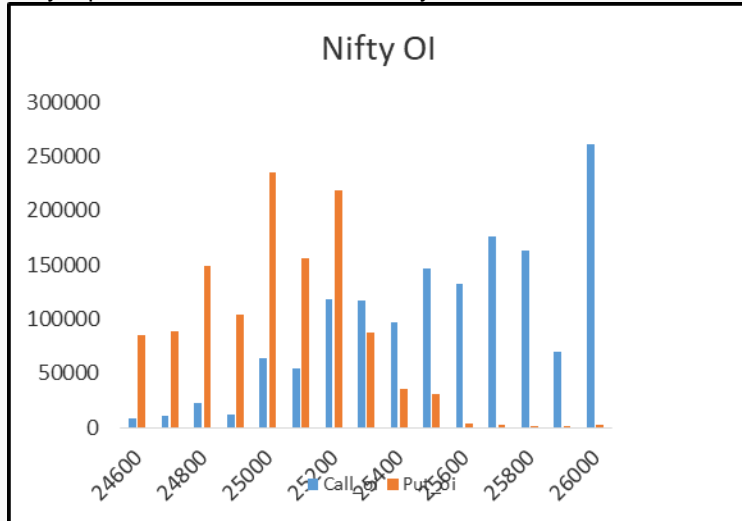


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	25376.9	India VIX Index	13.39	BankNifty Futures	51663.1
Nifty Futures OI	15028800	Nifty ATM Call IV	14.12	BankNifty Futures OI	2525640
Change in OI	8,69,475	Nifty ATM Put IV	13.48	Change in OI	-32,625
Premium / Discount	141.00	PCR NIFTY	1.29	Premium / Discount	312.10
Inference	Long_Buildup	PCR BANKNIFTY	0.88	Inference	Short_Covering

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 25377 yesterday on a positive note, with a price gain of 0.44% and 6.14% increase in the open interest, indicating a Long Build Up.

It closed at a premium of 141 points compared to its previous day's premium of 113 points.

Bank Nifty closed at 51663 yesterday on a positive note with price gain of 0.33% & 1.28% decrease in open interest indicating Short Covering.

It closed at a premium of 312 points compared to its previous day's premium of 338 points.

In Yesterday's Trading Session FII's

Bought Index Futures to the tune of 2275 Cr,

Bought Index Option worth 14635 Cr,

Bought Stock Futures to the tune of 4370 Cr,

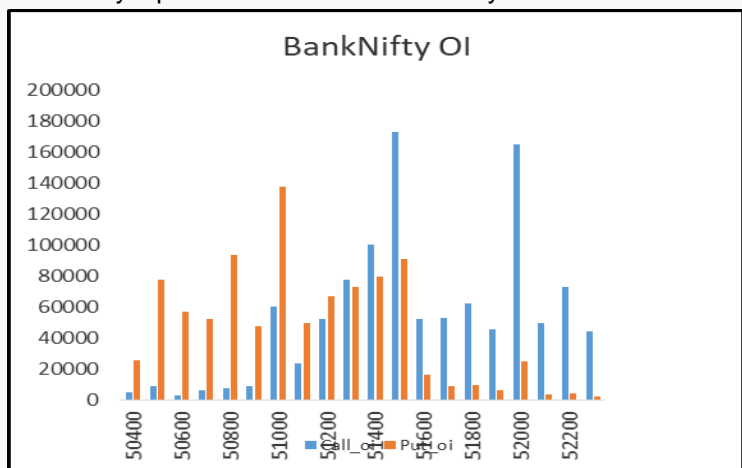
Sold Stock Options to the tune of 78 Cr,

Net Bought in the derivative segment to the tune of **21200.74 Cr.**

In Cash Segment

FII Bought 5138.14 Cr & DII Sold 3198.07 Cr.

The India VIX index is at 14.12 vs 13.39, ATM CE IV 14.12 & PE IV 13.48

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 1.29 v/s 1.26 to its previous day closing.

Nifty Put options OI distribution shows that 25000 has the highest OI concentration followed by 25200 and 24800 which may act as support for current expiry.

Nifty Call options OI shows that 26000 has the highest OI followed by 25700 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 51000 has the highest OI concentration followed 50800 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:
Stock Futures - Long Build

Symbol	Open Interest	% Chg	Future Price	% Chg
BALRAMCHIN	12897600	107.22%	602.95	3.38%
HINDCOPPER	36519650	23.34%	333.9	0.62%
SYNGENE	5683000	12.91%	874	1.94%
GRANULES	7268000	11.17%	721.65	1.71%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
DIXON	2136200	20.27%	13219.85	-0.50%
INDHOTEL	19773000	12.09%	652	-0.13%
BSOFT	10609000	10.45%	675.25	-1.26%
DABUR	14950000	9.63%	641.55	-0.85%

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	3200	1578900	3043.1	2800	1529100
ADANIPTS	1500	1662400	1490.55	1200	828800
APOLLOHOSP	7000	152250	6970.9	6800	65500
ASIANPAINT	3200	555400	3147.65	3100	246800
AXISBANK	1200	2578125	1183.6	1200	1306875
BAJAJ-AUTO	11000	123975	10963.15	10000	164475
BAJAJFINSV	1800	1078000	1791.7	1700	514500
BAJFINANCE	7500	461375	7246.25	7000	318625
BHARTIARTL	1600	1991675	1594.45	1500	1130975
BPCL	360	4474800	359.6	350	2147400
BRITANNIA	5900	90600	5891.8	5300	50000
CIPLA	1700	489450	1666.05	1500	397150
COALINDIA	540	4008900	527.2	500	2499000
DIVISLAB	5100	196000	5130.05	4500	112600
DRREDDY	7000	123375	7077.6	7000	73875
EICHERMOT	5000	254450	4991.9	4900	84525
GRASIM	2800	322000	2716.35	2500	138500
HCLTECH	1800	625450	1763.65	1700	316400
HDFCBANK	1700	5701850	1643.45	1600	3028300
HDFCLIFE	750	1901900	743.15	700	733700
HEROMOTOCO	5500	375000	5486.55	5400	158250
HINDALCO	720	1888600	706.2	650	1355200
HINDUNILVR	3000	910800	2796.95	2600	402900
ICICIBANK	1240	1751400	1236.55	1200	1448300
INDUSINDBK	1500	1011000	1432.3	1400	833500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	2000	1472400	1957	1800	1221600
ITC	510	6814400	505.25	500	4265600
JSWSTEEL	950	579150	947.55	900	438075
KOTAKBANK	1900	1888000	1792.35	1800	869600
LT	3800	943200	3728.2	3500	327900
LTIM	6500	170850	6197	6000	112350
M&M	3000	816900	2824.35	2700	627900
MARUTI	13000	345000	12483.85	12000	170050
NESTLEIND	2600	371800	2517.45	2500	147800
NTPC	420	4828500	418.8	400	1635000
ONGC	350	6192725	332.8	300	3137750
POWERGRID	340	3571200	339.75	340	2952000
RELIANCE	3100	5955250	3038.9	3000	3265500
SBILIFE	1900	489000	1862.65	1700	168000
SBIN	820	6974250	821.05	800	3861750
SUNPHARMA	1840	654500	1833.5	1800	443450
TATACONSUM	1250	958968	1208.4	1200	825360
TATAMOTORS	1100	3449050	1105.85	1000	2818750
TATASTEEL	160	26125000	153.81	155	13937000
TCS	5000	1523900	4579.4	4500	438025
TECHM	1700	468600	1646.35	1600	646200
TITAN	3600	633850	3585.65	3400	195650
ULTRACEMCO	12000	101200	11379.45	11000	69600
UPL	600	1838200	602.3	600	941200
WIPRO	550	4027500	542.05	520	1936500

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	33281	75978	235909	202628	INDEX FUT	5377	2288	-51156	-56533
INDEX CALL	184976	-41956	554570	369594	INDEX CALL	0	0	2078	2078
INDEX PUT	53910	-164953	771711	717801	INDEX PUT	20159	-115300	369591	349432
STK FUT	53881	-78280	683887	630006	STK FUT	-36054	2539	-3031940	-2995886
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-23290	-73321	-158364	-135074	INDEX FUT	-15368	-4945	-26389	-11021
INDEX CALL	-150726	-57452	-1117751	-967025	INDEX CALL	-34250	99408	561103	595353
INDEX PUT	98035	173806	-910122	-1008157	INDEX PUT	-172104	106447	-231180	-59076
STK FUT	6739	-36846	1957748	1951009	STK FUT	-24566	112587	390305	414871

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