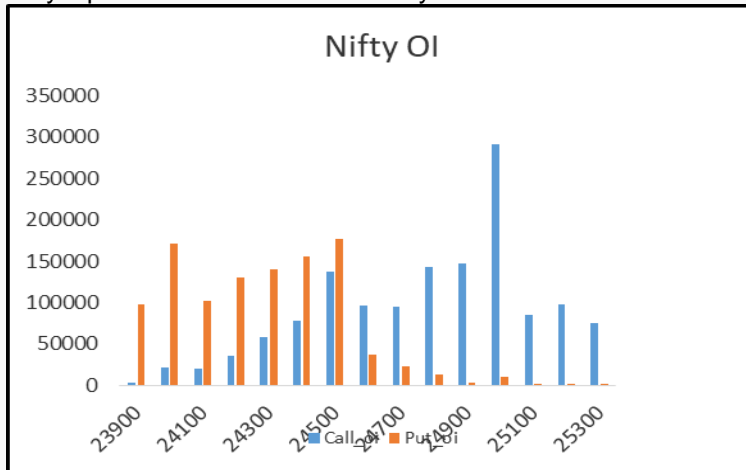


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	24585.5	India VIX Index	14.4	BankNifty Futures	50624.4
Nifty Futures OI	13171300	Nifty ATM Call IV	11.27	BankNifty Futures OI	3604410
Change in OI	-2,70,650	Nifty ATM Put IV	14.96	Change in OI	-3,73,530
Premium / Discount	44.35	PCR NIFTY	1.19	Premium / Discount	107.50
Inference	Short_Covering	PCR BANKNIFTY	1.05	Inference	Short_Covering

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 24585 yesterday on a positive note, with a price gain of 1.70% and 2.01% decrease in the open interest, indicating a Short Covering.

It closed at a premium of 44 points compared to its previous day's premium of 31 points.

Bank Nifty closed at 50625 yesterday on a positive note with price gain of 1.34% & 9.39% decrease in open interest indicating Short Covering.

It closed at a premium of 108 points compared to its previous day's increase of 228 points.

In Yesterday's Trading Session FII's

Bought Index Futures to the tune of 2323 Cr,

Sold Index Option worth 10019 Cr,

Bought Stock Futures to the tune of 8462 Cr,

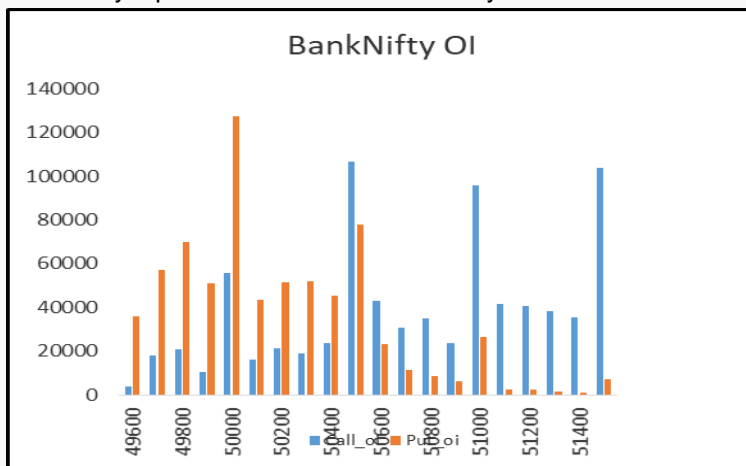
Sold Stock Options to the tune of 869 Cr,

Net Sold in the derivative segment to the tune of **102.58 Cr.**

In Cash Segment

FII Bought 766.52 Cr & DII Bought 2606.18 Cr.

The India VIX index is at 14.44 vs 15.44, ATM CE IV 11.27 & PE IV 14.96

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 1.05 v/s 0.82 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 50000 has the highest OI concentration followed 50500 which may act as support for the current expiry.

BankNifty Call strike 51000 followed by 50500 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: AARTIIND, ABFRL, BANDHANBNK, BIOCON, CHAMBLFERT, GNFC, GRANULES, INDIACEM, INDIAMART, LICHSGFIN, MANAPPURAM, NMDC, PEL, PNB, RBLBANK, SAIL, SUNTV

Stock Futures - Long Build

Symbol	Open Interest	% Chg	Future Price	% Chg
BALRAMCHIN	8926400	9.89%	523.95	4.33%
MPHASIS	4575725	6.76%	2914.95	6.80%
ASHOKLEY	59250000	5.97%	255.95	3.54%
TCS	13952225	5.63%	4428.9	3.04%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
MFSL	4959200	9.60%	1011.9	-2.79%
IPCALAB	2623400	5.88%	1342.05	-0.94%
DRREDDY	2616625	4.42%	6816.05	-0.11%
VOLTAS	10389000	3.15%	1534.75	-1.35%

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	2556900	3041.2	3000	1375200
ADANIPTS	1600	3506400	1462.65	1500	2067600
APOLLOHOSP	7000	223750	6515.6	6500	136500
ASIANPAINT	3200	886000	3033.75	3000	642400
AXISBANK	1200	6106875	1156.95	1100	1386250
BAJAJ-AUTO	10000	143100	9753.1	9000	67425
BAJAJFINSV	1600	990500	1531.75	1500	397000
BAJFINANCE	7000	739375	6474.1	6500	519875
BHARTIARTL	1500	3959125	1475.95	1420	1475350
BPCL	349.5	6589800	325.4	319.5	2464200
BRITANNIA	6000	284800	5664.2	5400	68000
CIPLA	1600	1379950	1569.65	1500	607750
COALINDIA	550	7578900	500.85	500	4531800
DIVISLAB	5000	484000	4667.25	4700	150800
DRREDDY	7000	229125	6823.35	6500	234875
EICHERMOT	5000	326375	4743.6	4600	229600
GRASIM	2700	872750	2517.85	2800	250250
HCLTECH	1640	1611400	1625.45	1600	677600
HDFCBANK	1700	12348050	1613.7	1600	3809850
HDFCLIFE	720	2943600	688.75	600	620400
HEROMOTOCO	5300	1048800	5081.4	5000	388950
HINDALCO	650	3819200	622.1	600	2912000
HINDUNILVR	2800	1914300	2731.1	2700	489900
ICICIBANK	1220	5000100	1165.7	1150	1883700
INDUSINDBK	1400	1850000	1342.8	1300	1132500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	2842000	1824.65	1800	1950400
ITC	500	11673600	492.6	500	4340800
JSWSTEEL	960	1622025	891.85	900	585900
KOTAKBANK	1800	3080000	1752.6	1800	710400
LT	3800	1402500	3557.95	3500	534450
LTIM	5700	188550	5436.6	5200	96300
M&M	3000	1755250	2747.1	2700	533050
MARUTI	13000	679300	12194.9	12000	266600
NESTLEIND	2600	425000	2477.4	2400	187200
NTPC	430	10116000	397.45	400	3264000
ONGC	350	19569550	326.75	300	5185950
POWERGRID	365	6955200	332	330	2635200
RELIANCE	3000	6701250	2920.3	3000	2171500
SBILIFE	1800	583125	1697.15	1700	176625
SBIN	900	13600500	805.85	800	5910000
SUNPHARMA	1780	3177300	1740.25	1700	1304450
TATACONSUM	1200	1368456	1171.8	1214.9	478344
TATAMOTORS	1200	9372000	1057.25	1000	2966700
TATASTEEL	170	40810000	146.28	150	14151500
TCS	4400	745325	4298.15	4200	790825
TECHM	1600	826200	1524.9	1560	486000
TITAN	3500	959525	3405.4	3300	430325
ULTRACEMCO	12000	195400	11038.4	11000	117400
UPL	600	2913300	543.3	550	920400
WIPRO	600	4779000	497.15	500	4444500

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	34806	-9311	-3257	-38063	INDEX FUT	518	-782	-84219	-84737
INDEX CALL	17253	3601	449305	432052	INDEX CALL	0	0	2078	2078
INDEX PUT	-115588	-12691	732187	847775	INDEX PUT	0	-21224	383197	383197
STK FUT	110803	-18682	606828	496025	STK FUT	-22961	11334	-2934531	-2911570
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-31100	2418	44696	75796	INDEX FUT	-4224	7675	42780	47004
INDEX CALL	-383194	-440412	-1058986	-675792	INDEX CALL	365941	436811	607603	241662
INDEX PUT	409530	-68830	-957357	-1366887	INDEX PUT	-293942	102745	-158027	135915
STK FUT	-27905	-3140	1937295	1965200	STK FUT	-59937	10488	390408	450345

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