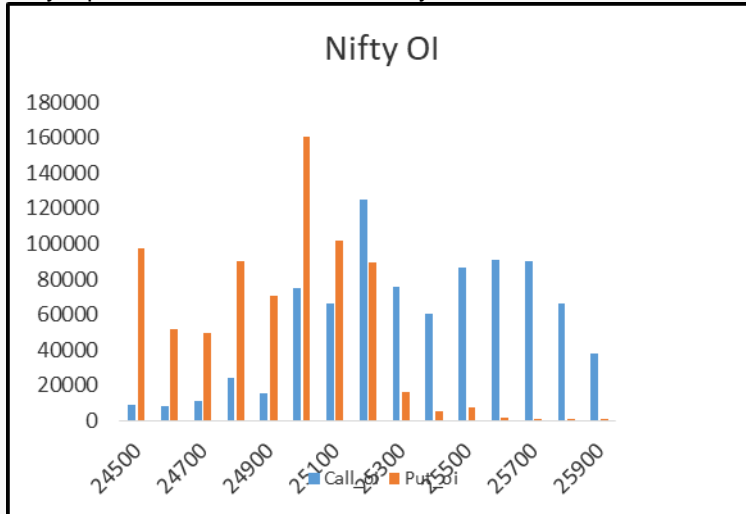


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	25265.2	India VIX Index	<b>13.79</b>	BankNifty Futures	51490.75
Nifty Futures OI	14159325	Nifty ATM Call IV	10.06	BankNifty Futures OI	2558265
Change in OI	-10,94,250	Nifty ATM Put IV	13.22	Change in OI	1,76,370
Premium / Discount	113.25	PCR NIFTY	1.26	Premium / Discount	338.00
Inference	Short_Covering	PCR BANKNIFTY	0.79	Inference	Long_Buildup

**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty Futures closed at 25265 yesterday on a positive note, with a price gain of 0.41% and 7.17% decrease in the open interest, indicating a Short Covering.

It closed at a premium of 113 points compared to its previous day's discount of 4 points.

Bank Nifty closed at 51490 yesterday on a negative note with price gain of 0.12% & 7.40% increase in open interest indicating Long Build Up.

It closed at a premium of 338 points compared to its previous day's premium of 285 points.

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

**Bought Index Futures** to the tune of 3347 Cr,

**Bought Index Option** worth 121175 Cr,

**Bought Stock Futures** to the tune of 1023 Cr,

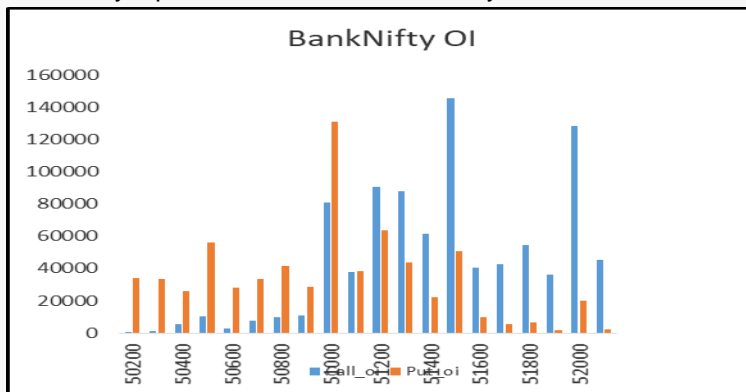
**Sold Stock Options** to the tune of 3262 Cr,

**Net Bought** in the derivative segment to **the tune of 12282.30 Cr.**

**In Cash Segment**

**FII Bought 3259.56 Cr & DII Bought 2690.85 Cr.**

The India VIX index is at 13.79 vs 13.95, ATM CE IV 10.38 & PE IV 12.76

**Bank Nifty Options OI Distribution-Weekly**


Index options PCR is at 1.26 v/s 1.11 to its previous day closing.

Nifty Put options OI distribution shows that 25000 has the highest OI concentration followed by 24800 and 24700 which may act as support for current expiry.

Nifty Call options OI shows that 25500 has the highest OI followed by 25100 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 51200 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
RELIANCE	2139000	15.16%	6921.2	-1.10%
COALINDIA	2098650	5.70%	6320.15	0.54%
SAIL	5350500	22.71%	2552.25	-0.06%
TATACOMM	9030875	20.27%	3557.4	0.20%

**Stock Futures - Short Build Up**

Symbol	Open Interest	% Chg	Future Price	% Chg
INDIGO	185123250	22.01%	178.12	1.85%
GAIL	298158750	26.30%	94.87	-0.46%
MRF	6530200	12.72%	2522.35	0.53%
DLF	2268625	16.28%	6980.05	-0.92%

**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	1240500	3048.9	2800	1114200
ADANIPTS	1500	1378000	1487.55	1200	878000
APOLLOHOSP	7000	133750	6903.85	6500	58750
ASIANPAINT	3200	546800	3138.95	3100	233200
AXISBANK	1200	2295000	1184.25	1200	990000
BAJAJ-AUTO	11000	126150	10862	10000	140325
BAJAJFINSV	1800	1322500	1765.9	1700	444500
BAJFINANCE	7500	411375	7135	7000	280375
BHARTIARTL	1600	1324775	1570.05	1400	810825
BPCL	350	3054600	359.4	350	1661400
BRITANNIA	6000	87000	5866.95	5800	39400
CIPLA	1640	620750	1626.05	1500	321100
COALINDIA	540	2711100	532.95	500	2228100
DIVISLAB	5100	263800	5037	5000	100600
DRREDDY	7000	122250	6984.7	6500	71500
EICHERMOT	5000	360500	4928.25	5000	67725
GRASIM	2800	274500	2692	2700	114750
HCLTECH	1800	644700	1755.9	1700	362950
HDFCBANK	1700	5710100	1645.1	1600	2620750
HDFCLIFE	750	1845800	741.05	700	666600
HEROMOTOCO	5400	186600	5412.95	5300	106950
HINDALCO	720	1202600	702.65	650	1276800
HINDUNILVR	2900	803700	2800	2600	342900
ICICIBANK	1250	1355900	1230.05	1200	968100
INDUSINDBK	1500	879000	1423.6	1400	839000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	2000	1407600	1937.4	1800	1171600
ITC	510	4547200	508.9	500	3158400
JSWSTEEL	950	419850	945.2	900	400950
KOTAKBANK	1900	1686400	1789.85	1800	855600
LT	3800	971550	3715.6	3500	334350
LTIM	6500	151800	6167.9	6000	96150
M&M	3000	777000	2783	2700	540050
MARUTI	13000	316150	12470	12000	138650
NESTLEIND	2600	325400	2518.05	2600	118800
NTPC	420	3940500	413.9	400	1369500
ONGC	350	5680675	332.3	300	3118500
POWERGRID	340	3124800	336.45	340	2048400
RELIANCE	3100	4733250	3057.85	3000	2630250
SBILIFE	1900	195750	1852.1	1700	114000
SBIN	820	5478750	820.15	800	4109250
SUNPHARMA	1800	325500	1805.5	1800	227500
TATACONSUM	1250	941184	1203.1	1200	812136
TATAMOTORS	1200	3112450	1104.9	1000	2675750
TATASTEEL	160	22709500	154.4	155	10587500
TCS	5000	1379875	4541.1	4500	317800
TECHM	1700	366600	1656.5	1500	381000
TITAN	3600	676550	3559.05	3400	208600
ULTRACEMCO	12000	90200	11281.95	11000	66400
UPL	600	2410200	584.5	550	464100
WIPRO	550	3717000	542.95	520	1701000

**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	75978	47880	202628	126650	INDEX FUT	2288	4287	-56533	-58821
INDEX CALL	-41956	60402	369594	411550	INDEX CALL	0	0	2078	2078
INDEX PUT	-164953	58601	717801	882754	INDEX PUT	-115300	-16736	349432	464732
STK FUT	-78280	-40502	630006	708286	STK FUT	2539	7469	-2995886	-2998425
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-73321	-48451	-135074	-61753	INDEX FUT	-4945	-3716	-11021	-6076
INDEX CALL	-57452	-37063	-967025	-909573	INDEX CALL	99408	-23339	595353	495945
INDEX PUT	173806	-152405	-1008157	-1181963	INDEX PUT	106447	110540	-59076	-165523
STK FUT	-36846	40108	1951009	1987855	STK FUT	112587	-7075	414871	302284

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