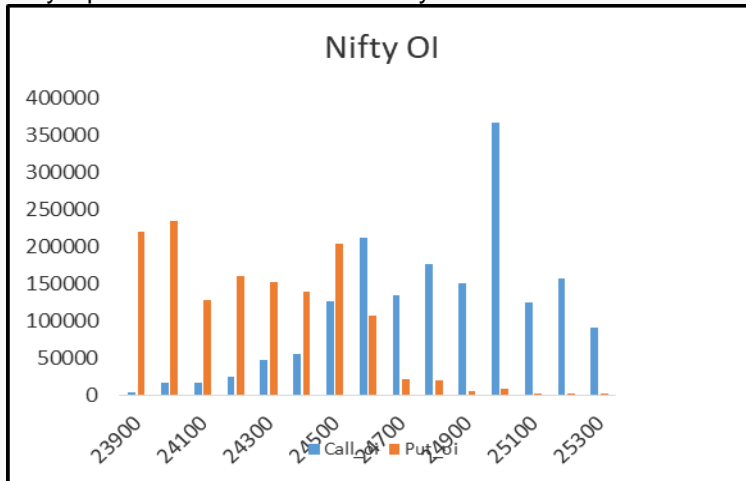


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	24595.75	India VIX Index	14.31	BankNifty Futures	50485.25
Nifty Futures OI	12911175	Nifty ATM Call IV	11.76	BankNifty Futures OI	3796935
Change in OI	-2,60,125	Nifty ATM Put IV	15.08	Change in OI	1,92,525
Premium / Discount	23.10	PCR NIFTY	1.00	Premium / Discount	116.90
Inference	Short_Covering	PCR BANKNIFTY	0.75	Inference	Short_Buildup

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 24595 yesterday on a positive note, with a price gain of 0.04% and 1.97% decrease in the open interest, indicating a Short Covering.

It closed at a premium of 23 points compared to its previous day's premium of 44 points.

Bank Nifty closed at 50485 yesterday on a negative note with price cut of 0.27% & 5.34% decrease in open interest indicating Short Build Up.

It closed at a premium of 117 points compared to its previous day's increase of 108 points.

In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 304 Cr,

Bought Index Option worth 12039 Cr,

Sold Stock Futures to the tune of 214 Cr,

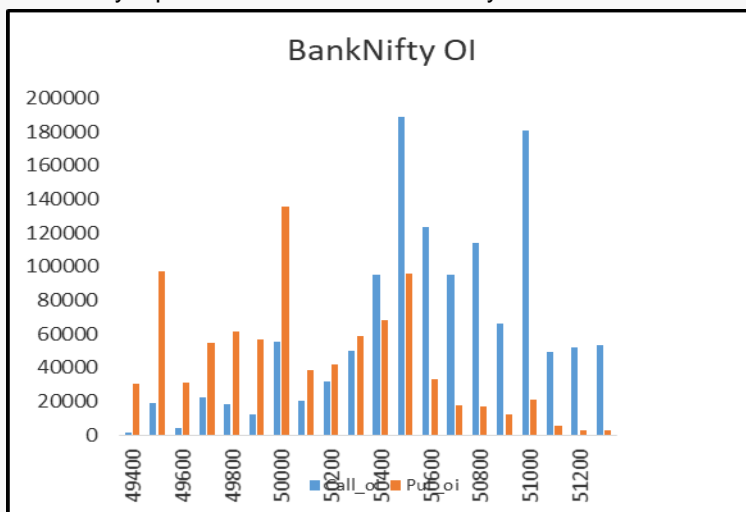
Sold Stock Options to the tune of 915 Cr,

Net Bought in the derivative segment to the tune of **10607 Cr.**

In Cash Segment

FII Sold 2667.46 Cr & DII Bought 1802.92 Cr.

The India VIX index is at 14.31 vs 14.44, ATM CE IV 11.76 & PE IV 15.08

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 1.00 v/s 1.05 to its previous day closing.

Nifty Put options OI distribution shows that 24000 has the highest OI concentration followed by 24500 and 23900 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 49500 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, BSOFT, CHAMBLFERT, GNFC, GRANULES, INDIACEM, INDIAMART, LICHSGFIN, MANAPPURAM, NMDC, PEL, PNB, RBLBANK, SAIL, SUNTV, HINDCOPPER

Stock Futures - Long Build

Symbol	Open Interest	% Chg	Future Price	% Chg
BSOFT	16127000	34.72%	625.4	3.41%
BALRAMCHIN	10209600	14.38%	533.2	1.77%
HINDCOPPER	41297600	9.29%	324.8	3.26%
NATIONALUM	78821250	7.74%	171.94	3.76%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
INDUSINDBK	37037500	8.04%	1352.4	-1.17%
INDIGO	6837600	8.02%	4233.8	-1.38%
HDFC AMC	3289050	6.12%	4209.05	-0.50%
GUJGASLTD	11757500	5.89%	592.65	-1.59%

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
ADANIENT	3200	2545200	3110.25	3000	1390800
ADANIPTS	1600	3530400	1499.1	1500	1659200
APOLLOHOSP	7000	215375	6723.85	6500	153250
ASIANPAINT	3200	892200	3080.75	3000	583800
AXISBANK	1200	6361250	1156.35	1100	1355000
BAJAJ-AUTO	10000	190950	9799.7	9700	79875
BAJAJFINSV	1600	1103000	1552.3	1500	375500
BAJFINANCE	7000	733250	6630.1	6500	508125
BHARTIARTL	1500	4723875	1473.75	1420	1431175
BPCL	349.5	6598800	344.3	339.5	2959200
BRITANNIA	6000	276200	5734.85	5400	72600
CIPLA	1600	1458600	1579	1500	593450
COALINDIA	550	7415100	521.9	500	4519200
DIVISLAB	5000	490600	4669.7	4700	152600
DRREDDY	7000	219750	6912.35	6900	247125
EICHERMOT	5000	337925	4814.85	4600	227850
GRASIM	2700	911000	2603.4	2800	250000
HCLTECH	1640	1598450	1676.95	1600	715400
HDFCBANK	1700	12476200	1633.4	1600	3821400
HDFCLIFE	720	3047000	685.9	680	643500
HEROMOTOCO	5300	1026600	5188.15	5000	392400
HINDALCO	700	3311000	658.9	600	3054800
HINDUNILVR	2800	1931400	2752.05	2700	474600
ICICIBANK	1220	5250000	1177.5	1150	1980300
INDUSINDBK	1400	2044000	1352.4	1300	1147500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	2858400	1864.9	1800	1934000
ITC	510	10608000	502.7	500	4907200
JSWSTEEL	960	1549800	919.2	900	822825
KOTAKBANK	1800	3286000	1781.35	1800	759200
LT	3800	1454550	3566.4	3500	502050
LTIM	5700	214950	5684.55	5400	95850
M&M	3000	2162650	2770.2	2650	543900
MARUTI	13000	724300	12166.6	12000	279150
NESTLEIND	2500	434400	2508.85	2500	179800
NTPC	430	10068000	403.95	400	3423000
ONGC	350	20580175	333.9	320	5930925
POWERGRID	365	6976800	340.65	330	2419200
RELIANCE	3000	6957000	2986.15	3000	2162750
SBILIFE	1800	603000	1676.6	1660	175500
SBIN	900	12991500	816	800	5837250
SUNPHARMA	1780	3183250	1747.75	1700	1346100
TATACONSUM	1200	1544928	1178.9	1214.9	478344
TATAMOTORS	1200	9771300	1088.7	1000	2963950
TATASTEEL	170	39226000	154.17	150	18463500
TCS	4500	899850	4489.85	4400	892850
TECHM	1600	1143000	1594.6	1560	547200
TITAN	3500	1072750	3467	3300	386050
ULTRACEMCO	12000	190900	11351.1	11000	114300
UPL	600	2922400	562.95	550	1115400
WIPRO	600	4695000	521.4	500	4216500

Participant wise Change in Open Interest for Today.

PARTICIPANT WISE OPEN INTEREST									
FII	TODAY	PREV DAY	NET	Net 1 Day Ago	DII	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-4609	34806	-7866	-3257	INDEX FUT	12418	518	-71801	-84219
INDEX CALL	-199318	17253	249987	449305	INDEX CALL	0	0	2078	2078
INDEX PUT	-49629	-115588	682558	732187	INDEX PUT	-2500	0	380697	383197
STK FUT	2347	110803	609175	606828	STK FUT	-849	-22961	-2935380	-2934531
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	12491	-31100	57187	44696	INDEX FUT	-20300	-4224	22480	42780
INDEX CALL	446309	-383194	-612677	-1058986	INDEX CALL	-246991	365941	360612	607603
INDEX PUT	-22888	409530	-980245	-957357	INDEX PUT	75017	-293942	-83010	-158027
STK FUT	19332	-27905	1956627	1937295	STK FUT	-20830	-59937	369578	390408

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