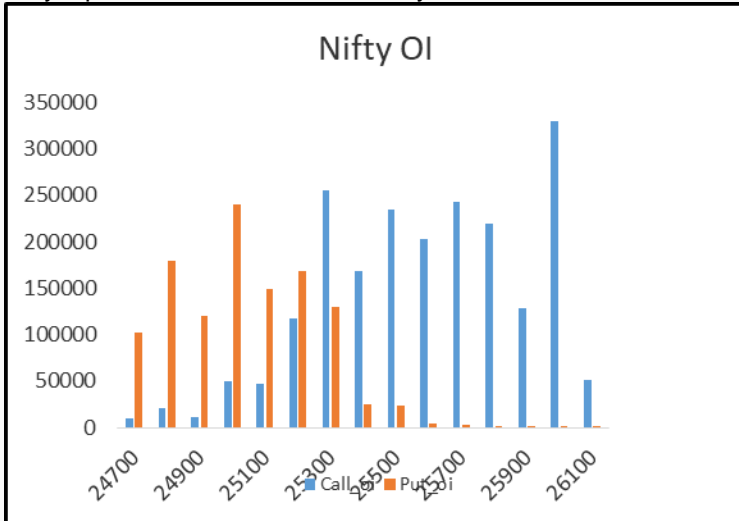


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	25340.45	India VIX Index	14.06	BankNifty Futures	51650.7
Nifty Futures OI	16120800	Nifty ATM Call IV	14.94	BankNifty Futures OI	2532900
Change in OI	10,92,000	Nifty ATM Put IV	15.23	Change in OI	7,260
Premium / Discount	61.75	PCR NIFTY	0.96	Premium / Discount	211.15
Inference	Short_Buildup	PCR BANKNIFTY	0.85	Inference	Short_Buildup

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 25340 yesterday on a positive note, with a price cut of 0.14% and 7.27% increase in the open interest, indicating a Short Build Up.

It closed at a premium of 62 points compared to its previous day's premium of 141 points.

Bank Nifty closed at 51650 yesterday on a positive note with price cut of 0.02% & 0.29% increase in open interest indicating Short Build Up.

It closed at a premium of 211 points compared to its previous day's premium of 312 points.

In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 600 Cr,

Sold Index Option worth 8469 Cr,

Bought Stock Futures to the tune of 2186 Cr,

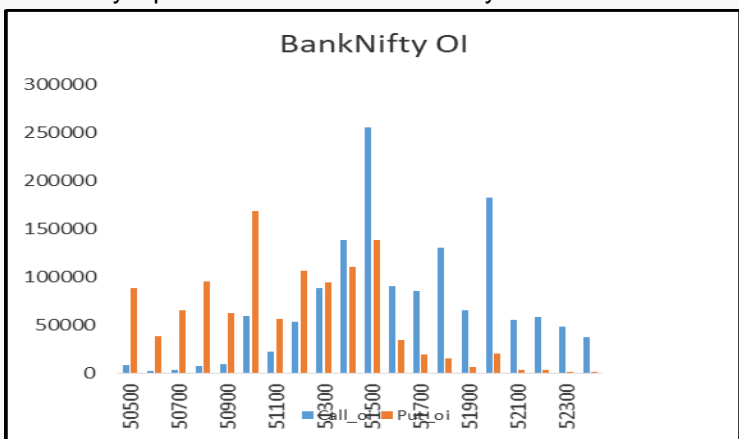
Sold Stock Options to the tune of 330 Cr,

Net Sold in the derivative segment to the tune of **7213.06 Cr.**

In Cash Segment

FII Bought 1735.46 Cr & DII Bought 356.37 Cr.

The India VIX index is at 14.06 vs 14.12, ATM CE IV 14.12 & PE IV 13.48

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 0.96 v/s 1.29 to its previous day closing.

Nifty Put options OI distribution shows that 25000 has the highest OI concentration followed by 25200 and 24900 which may act as support for current expiry.

Nifty Call options OI shows that 26000 has the highest OI followed by 25300 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 51000 has the highest OI concentration followed 51500 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: BALRAMCHINI, HINDCOPPER
Stock Futures - Long Build

Symbol	Open Interest	% Chg	Future Price	% Chg
GUJGASLTD	10316250	6.93%	665.6	10.75%
SRF	5709000	6.28%	2599.55	0.63%
GNFC	7242300	6.09%	698.05	1.39%
MPHASIS	3732575	5.93%	3121	0.16%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
HINDCOPPER	45309700	24.07%	321.15	-3.82%
IGL	13190375	11.79%	544.25	-1.01%
TVSMOTOR	6967100	9.49%	2807.4	-0.71%
ABB	1529625	7.01%	7743.15	-3.05%

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	1856700	3061.3	2800	1584300
ADANIPTS	1500	1953600	1499	1460	844400
APOLLOHOSP	7000	208375	6920.6	6800	71250
ASIANPAINT	3200	600200	3167.3	3100	294000
AXISBANK	1200	2673125	1192.6	1200	1128125
BAJAJ-AUTO	12000	129150	11145.7	10500	189900
BAJAJFINSV	1800	907500	1849.05	1700	671500
BAJFINANCE	7500	594375	7461.3	7000	396125
BHARTIARTL	1600	2470475	1581.6	1500	1189400
BPCL	360	4145400	360.5	350	2212200
BRITANNIA	6000	93000	5941.85	5300	56400
CIPLA	1700	531700	1654.85	1500	518700
COALINDIA	540	4947600	522.45	500	3458700
DIVISLAB	5100	254200	5063.85	4500	96200
DRREDDY	7000	253375	6898.85	6500	103625
EICHERMOT	5000	322175	4930.35	5000	94500
GRASIM	2800	308750	2705.25	2500	136500
HCLTECH	1800	788900	1807.65	1800	508200
HDFCBANK	1700	6799100	1632.2	1600	3529900
HDFCLIFE	750	2417800	747.75	700	638000
HEROMOTOCO	5600	335250	5609.45	5400	183450
HINDALCO	700	2700600	687.9	650	1535800
HINDUNILVR	3000	960300	2797.45	2600	384300
ICICIBANK	1240	1824200	1233.6	1200	1760500
INDUSINDBK	1500	1371000	1453.45	1400	861000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	2000	1923600	1970.4	1800	1236800
ITC	510	7691200	511.55	500	4438400
JSWSTEEL	950	746550	944	900	476550
KOTAKBANK	1900	2066400	1790.3	1800	887200
LT	3800	1101000	3693.8	3500	333750
LTIM	6500	204750	6179.6	6000	112200
M&M	3000	1015000	2785.45	2700	647850
MARUTI	13000	406150	12438.75	12000	191200
NESTLEIND	2600	392000	2523.95	2500	144200
NTPC	425	7888500	412.3	400	1801500
ONGC	350	7823200	327.9	330	3247475
POWERGRID	340	4604400	337.5	340	3042000
RELIANCE	3100	6435500	3042.15	3000	2997750
SBILIFE	1920	907875	1892.05	1700	199500
SBIN	820	6052500	825.95	800	4366500
SUNPHARMA	1860	1484350	1819.2	1800	399000
TATACONSUM	1220	1094400	1206.75	1200	942096
TATAMOTORS	1100	5017100	1089.8	1000	3048100
TATASTEEL	155	28930000	153.48	155	14487000
TCS	5000	1760500	4544.85	4300	406000
TECHM	1700	447600	1656	1600	700200
TITAN	3600	679700	3598.65	3500	203875
ULTRACEMCO	12000	96800	11468.15	11000	55300
UPL	600	1864200	602.8	600	998400
WIPRO	550	4699500	535.6	540	2145000

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	-10187	33281	225722	235909	INDEX FUT	18347	5377	-32809	-51156
INDEX CALL	-74745	184976	479825	554570	INDEX CALL	0	0	2078	2078
INDEX PUT	8550	53910	780261	771711	INDEX PUT	75813	20159	445404	369591
STK FUT	33603	53881	717490	683887	STK FUT	19263	-36054	-3012677	-3031940
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	4392	-23290	-153972	-158364	INDEX FUT	-12552	-15368	-38941	-26389
INDEX CALL	230980	-150726	-886771	-1117751	INDEX CALL	-156235	-34250	404868	561103
INDEX PUT	-116612	98035	-1026734	-910122	INDEX PUT	32249	-172104	-198931	-231180
STK FUT	-37245	6739	1920503	1957748	STK FUT	-15621	-24566	374684	390305

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