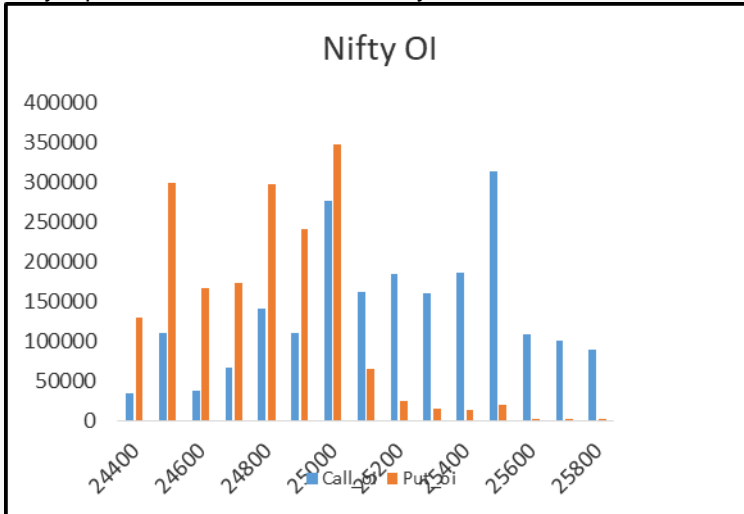


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	25043.3	India VIX Index	13.8	BankNifty Futures	51219.15
Nifty Futures OI	14176450	Nifty ATM Call IV	11.04	BankNifty Futures OI	3349335
Change in OI	4,73,950	Nifty ATM Put IV	13.91	Change in OI	44,040
Premium / Discount	32.70	PCR NIFTY	1.22	Premium / Discount	71.05
Inference	Long_Buildup	PCR BANKNIFTY	0.76	Inference	Long_Buildup

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 25043 yesterday on a positive note, with a price gain of 0.76% and 3.46% increase in the open interest, indicating a Long Build Up.

It closed at a premium of 33 points compared to its previous day's premium of 31 points.

Bank Nifty closed at 51219 yesterday on a positive note with price Gain of 0.50% & 1.33% increase in open interest indicating Long Build Up.

It closed at a premium of 71 points compared to its previous day's increase of 33 points.

In Yesterday's Trading Session FII's

Bought Index Futures to the tune of 3060 Cr,

Bought Index Option worth 5163 Cr,

Bought Stock Futures to the tune of 3275 Cr,

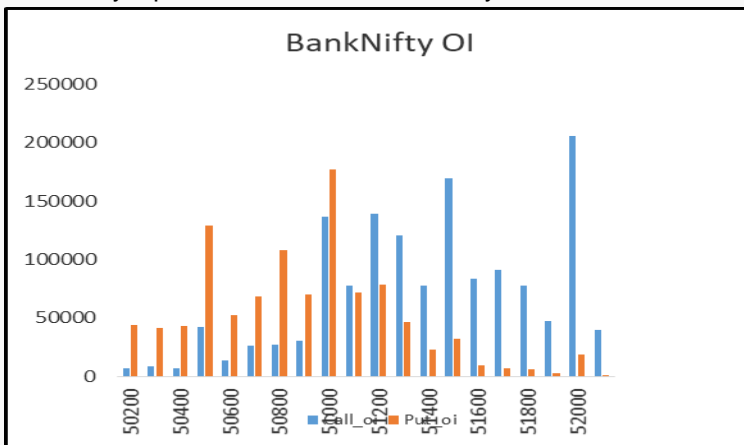
Bought Stock Options to the tune of 1863 Cr,

Net Bought in the derivative segment to **the tune of 13363 Cr.**

In Cash Segment

FII Bought 483.30 Cr & DII Bought 1870.22 Cr.

The India VIX index is at 13.80 vs 13.55, ATM CE IV 11.04 & PE IV 13.91

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 1.22 v/s 1.17 to its previous day closing.

Nifty Put options OI distribution shows that 24500 has the highest OI concentration followed by 24200 and 24400 which may act as support for current expiry.

Nifty Call options OI shows that 25000 has the highest OI followed by 25500 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 51000 followed by 51500 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: AARTIIND, ABFRL, BALRAMCHINI, BSOFT, CHAMBALFERT, IEX, INDIACEM, RBLBNK

Stock Futures - Long Build

Symbol	Open Interest	% Chg	Future Price	% Chg
ICICIGI	5222000	20.52%	2114.55	0.99%
HCLTECH	16377200	11.47%	1716.35	3.14%
IPCALAB	3492450	13.79%	1394.95	0.69%
PEL	10645500	11.86%	1066.15	2.37%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
ZYDUSLIFE	21130200	12.29%	1109.4	-5.80%
AMBUJACEM	41140800	3.86%	628.85	-0.92%
EXIDEIND	34124400	3.79%	499.2	-0.20%
MARUTI	3780800	2.61%	12251.15	-0.31%

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	2300100	3067.15	3000	1256100
ADANIPOINTS	1600	2867600	1483.95	1500	1420000
APOLLOHOSP	6900	235250	6783.6	6600	120000
ASIANPAINT	3200	676200	3168.6	2900	490400
AXISBANK	1200	5683750	1171.15	1150	937500
BAJAJ-AUTO	10500	224025	10431.8	10000	184350
BAJAJFINSV	1700	874500	1686.95	1600	682000
BAJFINANCE	7000	622500	6785.55	6600	328250
BHARTIARTL	1500	3677450	1510.9	1480	1585550
BPCL	360	4330800	350.95	340	2550600
BRITANNIA	5850	195600	5801.05	5800	73800
CIPLA	1600	1493700	1591.6	1560	609050
COALINDIA	550	8364300	537.55	530	4082400
DIVISLAB	5000	351800	4919.85	4900	197400
DRREDDY	7100	261375	6958.7	6900	324125
EICHERMOT	5000	305550	4884	4800	179900
GRASIM	2700	471500	2740.05	2800	251000
HCLTECH	1640	1505000	1716.35	1640	871500
HDFCBANK	1700	8534900	1638.9	1600	2774200
HDFCLIFE	720	3103100	726	700	1628000
HEROMOTOCO	5300	632550	5352.25	5300	333900
HINDALCO	720	2469600	711	690	2291800
HINDUNILVR	2800	1634100	2820.4	2800	700800
ICICIBANK	1220	5507600	1212.3	1200	1949500
INDUSINDBK	1400	2179500	1385.3	1300	804000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	3396000	1878.2	1860	2178400
ITC	510	10832000	506	500	5577600
JSWSTEEL	1000	1088100	965.7	900	659475
KOTAKBANK	1840	1722800	1815.05	1800	976800
LT	3800	1179750	3644.85	3600	490650
LTIM	5700	211200	5750.6	5400	114750
M&M	2800	1506050	2792.8	2700	450450
MARUTI	13000	747150	12251.15	12000	236050
NESTLEIND	2500	291200	2522.05	2500	221600
NTPC	430	9324000	415.2	400	3658500
ONGC	350	18528125	328.2	320	5191725
POWERGRID	365	6865200	338.5	330	2440800
RELIANCE	3100	4520500	3027.75	3000	2077500
SBILIFE	1780	1210500	1796.4	1780	560625
SBIN	900	8030250	816.5	800	5298750
SUNPHARMA	1780	3255700	1769.8	1740	1614550
TATACONSUM	1220	772920	1220.45	1214.9	395808
TATAMOTORS	1100	9645900	1090.15	1000	2130150
TATASTEEL	170	31823000	155.94	150	17116000
TCS	4600	957425	4509.2	4400	726950
TECHM	1640	577200	1635.3	1600	582600
TITAN	3600	676200	3636.5	3500	372050
ULTRACEMCO	12000	227400	11355.15	11000	101900
UPL	600	2641600	578.15	550	722800
WIPRO	530	4888500	521.35	500	3135000

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	31732	748	49833	18101	INDEX FUT	1013	-84	-66125	-67138
INDEX CALL	49410	-79692	436902	387492	INDEX CALL	0	0	2078	2078
INDEX PUT	109171	-38265	848453	739282	INDEX PUT	500	92771	476468	475968
STK FUT	46385	23970	689846	643461	STK FUT	-12683	-13823	-3015719	-3003036
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-18577	-2685	2000	20577	INDEX FUT	-14168	2021	14292	28460
INDEX CALL	-172347	22986	-1003309	-830962	INDEX CALL	122937	56706	564329	441392
INDEX PUT	130330	-160730	-1032972	-1163302	INDEX PUT	-240001	106224	-291949	-51948
STK FUT	-17379	12687	1979693	1997072	STK FUT	-16323	-22834	346180	362503

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