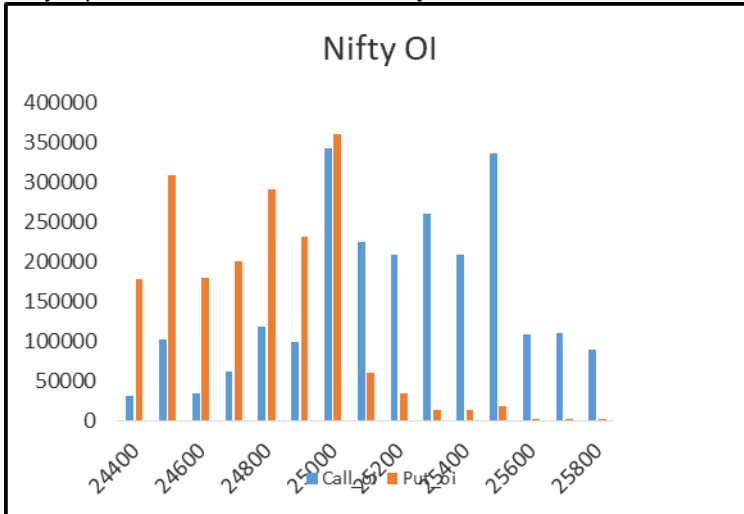


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	25017.7	India VIX Index	13.63	BankNifty Futures	51256.2
Nifty Futures OI	14490300	Nifty ATM Call IV	10.67	BankNifty Futures OI	3151545
Change in OI	3,13,850	Nifty ATM Put IV	13.02	Change in OI	-1,97,790
Premium / Discount	-0.05	PCR NIFTY	1.11	Premium / Discount	-22.55
Inference	Short_Buildup	PCR BANKNIFTY	0.83	Inference	Short_Covering

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 25017 yesterday on a negative note, with a price cut of 0.10% and 2.21% increase in the open interest, indicating a Short Build Up.

It closed at a premium of 0.5 points compared to its previous day's premium of 33 points.

Bank Nifty closed at 51256 yesterday on a positive note with price Gain of 0.07% & 5.91% decrease in open interest indicating Short Covering.

It closed at a discount of 23 points compared to its previous day's increase of 71 points.

In Yesterday's Trading Session FII's

Bought Index Futures to the tune of 2058 Cr,

Bought Index Option worth 2862 Cr,

Bought Stock Futures to the tune of 4457 Cr,

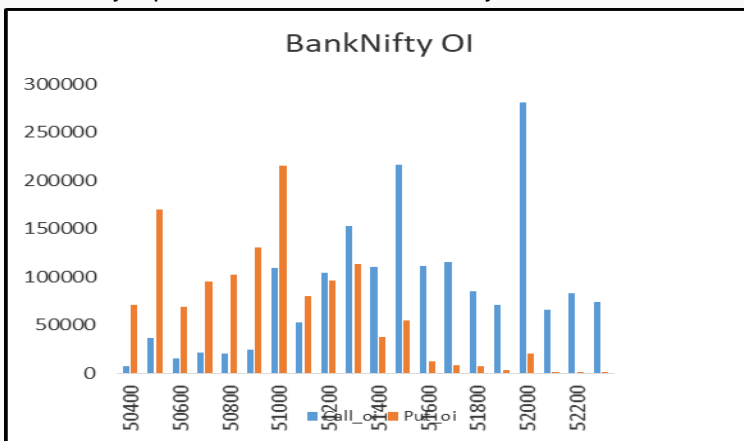
Bought Stock Options to the tune of 1208 Cr,

Net Bought in the derivative segment to **the tune of 10584 Cr.**

In Cash Segment

FII Bought 1503.76 Cr & DII Sold 604.08 Cr.

The India VIX index is at 13.63 vs 13.80, ATM CE IV 10.67 & PE IV 13.02

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 1.11 v/s 1.22 to its previous day closing.

Nifty Put options OI distribution shows that 25000 has the highest OI concentration followed by 24500 and 24800 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 52000 followed by 51500 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: BALRAMCHINI, BSOFT HINDCOPPER, INDIACEM
Stock Futures - Long Build

Symbol	Open Interest	% Chg	Future Price	% Chg
HINDCOPPER	40807350	21.51%	330.5	0.02%
SBILIFE	7377000	10.62%	1834.25	2.11%
DEEPAKNTR	3332100	8.70%	2876.7	1.73%
HDFCLIFE	27250300	8.12%	738	1.65%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
MARICO	18676800	8.44%	672.3	-1.52%
IPCALAB	3731650	6.85%	1393.45	-0.11%
BALKRISIND	2140200	6.24%	2823.45	-1.18%
APOLLOHOSP	1785000	4.75%	6762.95	-0.30%

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	2125200	3065	3000	1146900
ADANIPOINTS	1600	2481600	1477	1500	1240000
APOLLOHOSP	6900	208875	6762.95	6600	104125
ASIANPAINT	3200	589400	3163.75	3000	494200
AXISBANK	1200	3211250	1181.15	1100	846875
BAJAJ-AUTO	10500	121575	10493.1	10300	162975
BAJAJFINSV	1700	566000	1720.15	1600	629500
BAJFINANCE	7000	533000	6868.5	6500	334375
BHARTIARTL	1500	3513575	1517.6	1500	2143200
BPCL	360	3483000	349.15	340	2098800
BRITANNIA	5850	262600	5749.95	5800	66800
CIPLA	1600	776100	1596	1500	579800
COALINDIA	550	6988800	531.95	500	3469200
DIVISLAB	5000	402000	4895.9	4800	167000
DRREDDY	7100	238125	6974.6	6900	276875
EICHERMOT	5000	268100	4857.65	4800	145425
GRASIM	2800	490250	2704.3	2700	185500
HCLTECH	1640	1495550	1708.4	1640	854000
HDFCBANK	1700	7063650	1636.05	1600	2523950
HDFCLIFE	720	3025000	738	720	2008600
HEROMOTOCO	5500	380400	5347.7	5100	275250
HINDALCO	720	2356200	704.05	600	2170000
HINDUNILVR	2800	1235700	2770.7	2760	476100
ICICIBANK	1220	4565400	1224.65	1200	2273600
INDUSINDBK	1400	2015500	1381.4	1300	737000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1820	2372000	1898.55	1860	2048000
ITC	510	9868800	501.1	500	4140800
JSWSTEEL	970	837000	946.45	900	519075
KOTAKBANK	1820	1172800	1805.3	1800	713200
LT	3800	936450	3700.15	3600	387600
LTIM	5700	185400	5748.3	5600	109650
M&M	2800	1384950	2782.8	2750	402850
MARUTI	13000	596450	12465.35	12000	198700
NESTLEIND	2600	265600	2516.6	2500	185600
NTPC	430	9315000	409.95	400	2736000
ONGC	350	17292275	329.05	320	3803800
POWERGRID	365	6854400	335.65	330	2160000
RELIANCE	3100	4534500	3003.5	3000	1807000
SBILIFE	1780	1138875	1834.25	1780	596625
SBIN	900	6940500	816.95	800	4828500
SUNPHARMA	1740	2791600	1784.45	1740	1702050
TATACONSUM	1220	686280	1211.1	1214.9	374832
TATAMOTORS	1100	10916950	1075.8	1000	2020150
TATASTEEL	160	29502000	154.97	150	16379000
TCS	4600	950950	4500.75	4400	750750
TECHM	1640	508200	1620.35	1600	485400
TITAN	3660	687575	3546.25	3500	309925
ULTRACEMCO	12000	220700	11307.6	11000	80100
UPL	600	2372500	582.25	550	646100
WIPRO	530	4566000	518.25	500	2691000

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	28937	31732	78770	49833	INDEX FUT	3017	1013	-63108	-66125
INDEX CALL	-85754	49410	351148	436902	INDEX CALL	0	0	2078	2078
INDEX PUT	-24300	109171	824153	848453	INDEX PUT	5000	500	481468	476468
STK FUT	58942	46385	748788	689846	STK FUT	9825	-12683	-3005894	-3015719
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-15302	-18577	-13302	2000	INDEX FUT	-16652	-14168	-2360	14292
INDEX CALL	130799	-172347	-872510	-1003309	INDEX CALL	-45045	122937	519284	564329
INDEX PUT	3414	130330	-1029558	-1032972	INDEX PUT	15886	-240001	-276063	-291949
STK FUT	-31946	-17379	1947747	1979693	STK FUT	-36821	-16323	309359	346180

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