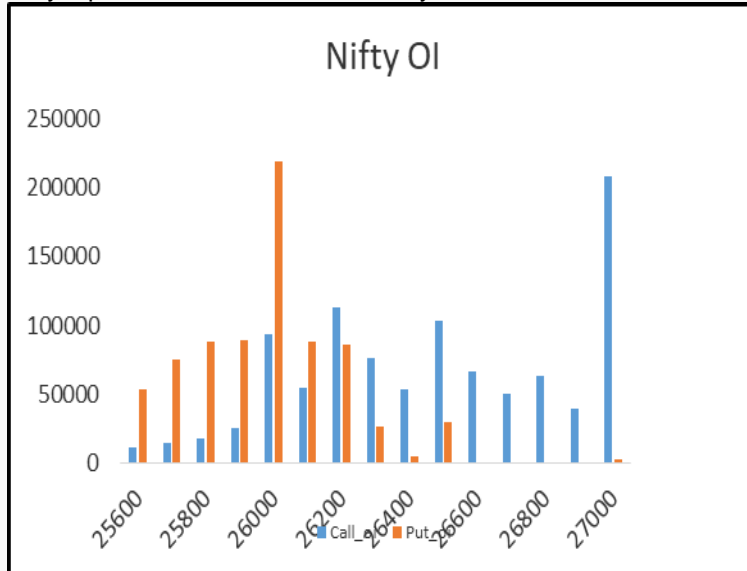


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	26308.85	India VIX Index	12	BankNifty Futures	54549.05
Nifty Futures OI	1,71,91,175	Nifty ATM Avg IV	13.01	BankNifty Futures OI	21,25,980
Change in OI	1,71,91,175	BankNifty ATM Avg IV	13.12	Change in OI	21,25,980
Premium / Discount	92.80	PCR NIFTY	1.43	Premium / Discount	173.70
Inference	Short Covering	PCR BANKNIFTY	1.05	Inference	Long Build Up

**Nifty Options OI Distribution-Weekly**

**The session that was -**

Nifty Futures closed 0.7% higher at 26,308 yesterday, with a 9.6% decrease in open interest, indicating Short Covering. The front-month contract closed at a discount of 93 points, down from 99 points premium in the previous session.

Bank Nifty closed the session 0.4% higher at 54,549 yesterday along with a 5.4% increase in open interest, indicating that long positions were build. The index settled at a premium of 174 points compared to 60 points discount seen in the prior session.

**In the derivatives markets, FII's -**

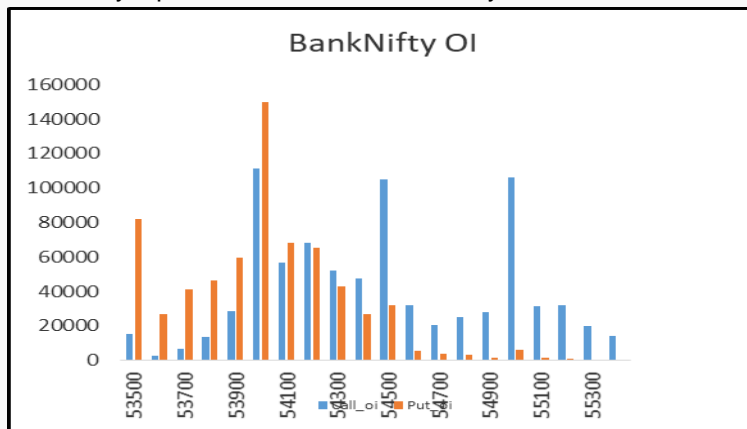
- Bought Index Futures to the tune of 474 Cr
- Bought Index Options worth 1,11,199 Cr
- Bought Stock Futures to the tune of 13,658 Cr
- Sold Stock Options to the tune of 1,888 Cr
- Were net buyers in the derivatives segment to the tune of 1,23,443 Cr.

**In the Cash Segment**

FIIs bought stocks worth 630 Cr & DII bought 2,405 Cr.

**Volatility and PCR insights -**

The India VIX index ended at 12 vs 12.7 with the Nifty ATM IV settling at 13, while Bank Nifty ATM IV finished at 13.1

**Bank Nifty Options OI Distribution-Weekly**


Index options PCR ended at 1.43 v/s 1.26 from the previous session.

**Options Open Interest Concentration for current expiration cycle –**

Nifty Puts show the highest OI concentration at 26,000 followed by 26,100 and 25,800 which may serve as supports.

Nifty Calls have the maximum concentration at 27,000 followed by 26,200 which may act as resistances.

Bank Nifty Puts show the maximum concentration at 54,000 followed by 53,500 which will be key levels to monitor on the downside.

Bank Nifty Calls show heightened concentration at the 54,500 and 55,000 strikes, which will serve as upside hurdles.

**SECURITIES IN BAN PERIOD:**
**Stock Futures - Long Build**

Symbol	Open Interest	% Chg	Future Price	% Chg
JINDALSTEL	18510625	6.4%	1037.15	0.8%
TITAN	95,54,825	5.5%	3787.85	0.6%
HCLTECH	17526,950	4.1%	1784.8	0.1%
SHRIRAMFIN	59,87,400	3.8%	3647.1	2.7%

**Stock Futures - Short Build Up**

Symbol	Open Interest	% Chg	Future Price	% Chg
CROMPTON	15861600	10.7%	422.35	-5.0%
CIPLA	10794550	4.1%	1634.4	-1.1%
COFORGE	2258850	3.0%	6926.65	-0.3%
INDIAMART	1646700	2.4%	2914.4	-1.2%

**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	3100	961200	3123	3000	657600
ADANIPTS	1500	1164000	1473	1400	552800
APOLLOHOSP	7200	53250	7168	7000	41125
ASIANPAINT	3400	364600	3277	3000	177600
AXISBANK	1300	979375	1277	1200	601250
BAJAJ-AUTO	13000	152325	12622	12000	140850
BAJAJFINSV	2000	539000	1983	1900	527000
BAJFINANCE	8000	659500	7768	7000	322500
BHARTIARTL	1800	943825	1771	1600	772350
BPCL	350	1920600	345	330	1265400
BRITANNIA	6500	57800	6254	6300	27800
CIPLA	1660	486200	1622	1600	226200
COALINDIA	500	1953000	507	500	2509500
DIVISLAB	5500	213800	5379	5000	80800
DRREDDY	7000	126500	6744	6200	81375
EICHERMOT	5000	227325	4994	5000	81900
GRASIM	2800	163250	2746	2500	144750
HCLTECH	1800	604800	1784	1700	248850
HDFCBANK	1800	4404400	1783	1700	2187350
HDFCLIFE	800	662200	730	700	414700
HEROMOTOCO	6200	192750	6051	5500	135150
HINDALCO	750	1906800	735	700	1407000
HINDUNILVR	3000	419700	2986	2700	271200
ICICIBANK	1300	1187200	1329	1300	924000
INDUSINDBK	1500	1398000	1453	1400	680500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	1843600	1900	1900	1468000
ITC	520	4174400	523	500	2297600
JSWSTEEL	1000	755325	1006	900	441450
KOTAKBANK	2000	1024800	1902	1800	517600
LT	3800	628050	3762	3600	370500
LTIM	6500	112800	6164	5500	86550
M&M	3200	516950	3181	2800	655200
MARUTI	13500	168450	13384	13000	211400
NESTLEIND	2800	104400	2756	2600	152200
NTPC	440	3873000	435	430	2610000
ONGC	300	5266800	295	300	3424575
POWERGRID	400	4024800	365	360	2239200
RELIANCE	3000	2717750	2996	2900	1875250
SBILIFE	1900	218625	1898	1800	123000
SBIN	800	6810750	802	800	4096500
SUNPHARMA	1900	493500	1898	1800	225050
TATACONSUM	1250	499776	1213	1200	706344
TATAMOTORS	1000	5756300	993	900	1964600
TATASTEEL	170	17583500	166	160	10879000
TCS	4300	890575	4293	4300	713125
TECHM	1700	475800	1607	1600	370800
TITAN	4000	305900	3758	3700	173775
ULTRACEMCO	12500	111600	12065	12000	41300
UPL	620	1227200	601	600	755300
WIPRO	550	3022500	542	500	1668000

**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	-16004	13493	336047	352051	INDEX FUT	-7676	-1316	-54625	-46949
INDEX CALL	-255436	-22962	489584	745020	INDEX CALL	0	0	2078	2078
INDEX PUT	-360115	-4981	306565	666680	INDEX PUT	-94547	-92011	197993	292540
STK FUT	114520	-41044	884214	769694	STK FUT	-48124	-1839	-2937279	-2889155
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-4292	9537	-237001	-232709	INDEX FUT	27972	-21714	-44421	-72393
INDEX CALL	179173	-304932	-656457	-835630	INDEX CALL	76263	327894	164795	88532
INDEX PUT	233271	-163819	-358539	-591810	INDEX PUT	221391	260811	-146019	-367410
STK FUT	-87224	42096	1761446	1848670	STK FUT	20828	787	291619	270791

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