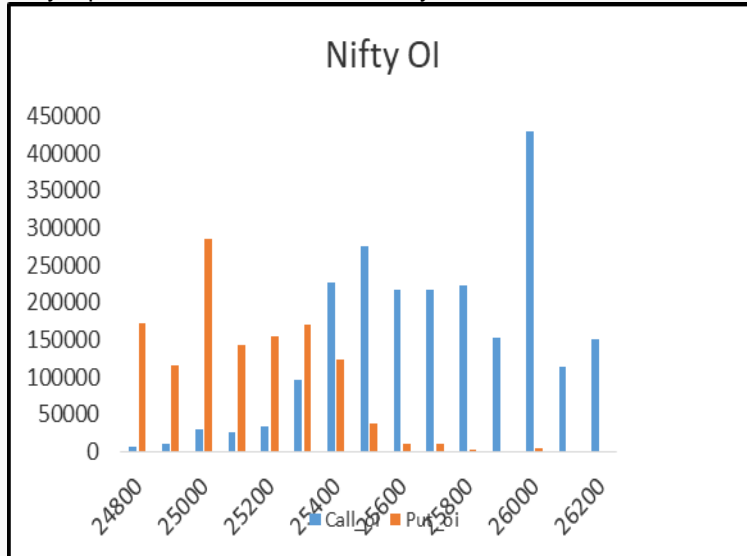


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	25396.1	India VIX Index	13.37	BankNifty Futures	52757.1
Nifty Futures OI	15482800	Nifty ATM Avg IV	14.89	BankNifty Futures OI	2420850
Change in OI	-3,52,825	BankNifty ATM Avg IV	18.03	Change in OI	-32,025
Premium / Discount	18.55	PCR NIFTY	0.89	Premium / Discount	6.70
Inference	Long Unwinding	PCR BANKNIFTY	1.01	Inference	Short Covering

**Nifty Options OI Distribution-Weekly**

**The session that was -**

Nifty Futures closed 0.2% lower at 25,396 yesterday, with a 2.2% decrease in open interest, indicating Long Unwinding. The front-month contract closed at a premium of 19 points, down from 31 points premium in the previous session.

Bank Nifty closed the session 0.9% higher at 52,757 yesterday along with a 1.3% decrease in open interest, indicating that short positions were covered. The index settled at a premium of 7 points compared to 107 points premium seen in the prior session.

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

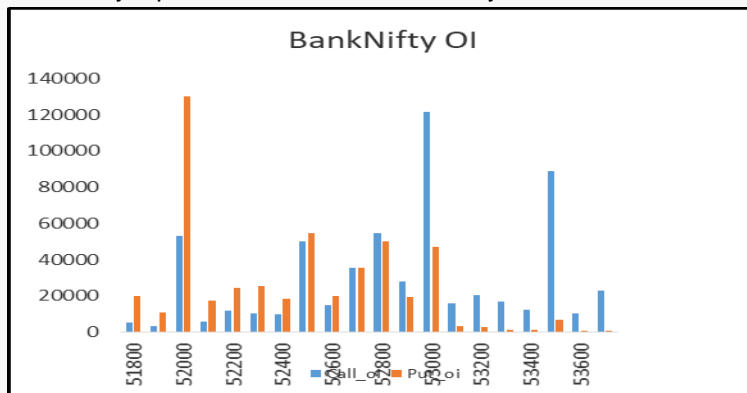
- Bought Index Futures to the tune of 1,419 Cr
- Bought Index Options worth 39,803 Cr
- Bought Stock Futures to the tune of 2,163 Cr
- Sold Stock Options to the tune of 1,825 Cr
- Were net buyers in the derivatives segment to the tune of 41,560 Cr.

**In the Cash Segment**

FII's Bought stocks worth 1,153 Cr & DII bought 152 Cr.

**Volatility and PCR insights -**

The India VIX index ended at 13.3 vs 12.6 with the Nifty ATM IV settling at 14.9, while Bank Nifty ATM IV finished at 18

**Bank Nifty Options OI Distribution-Weekly**


Index options PCR ended at 0.89 v/s 1.04 from the previous session.

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

Nifty Puts show the highest OI concentration at 25,000 followed by 25,300 and 25,200 which may serve as supports.

Nifty Calls have the maximum concentration at 26,000 followed by 25,500 which may act as resistances.

Bank Nifty Puts show the maximum concentration at 52,000 followed by 52,500 which will be key levels to monitor on the downside.

Bank Nifty Calls show heightened concentration at the 53,000 and 53,500 strikes, which will serve as upside hurdles.

**SECURITIES IN BAN PERIOD: AARTIIND, BALRAMCHINI, BIOCON, BSOFT,GNFC,GRANULES, LICHSGFIN, OFSS,PNB,RBLBANK**

**Stock Futures - Long Build**

Symbol	Open Interest	% Chg	Future Price	% Chg
DALBHARAT	3404775	5.3%	1839.45	0.7%
SHRIRAMFIN	5992500	4.1%	3572.65	4.0%
RECLTD	70084000	3.6%	547.25	0.2%
COROMANDEL	3108700	3.4%	1735.9	1.0%

**Stock Futures - Short Build Up**

Symbol	Open Interest	% Chg	Future Price	% Chg
OFSS	1908200	33.8%	11247.8	-8.6%
MPHASIS	4345000	19.7%	3009.45	-5.3%
ABBOTINDIA	140920	19.6%	27789.25	-3.9%
APOLLOTYRE	18773100	8.8%	505.25	-1.7%

**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	2313300	2955	2900	1617600
ADANIPTS	1500	3580800	1429	1400	880400
APOLLOHOSP	7100	253125	7030	7000	136625
ASIANPAINT	3400	699200	3278	3200	297000
AXISBANK	1220	2107500	1240	1200	1630000
BAJAJ-AUTO	12000	227700	11789	10000	245775
BAJAJFINSV	1900	3879000	1885	1800	1089500
BAJFINANCE	8000	943750	7626	7000	571125
BHARTIARTL	1600	3102700	1657	1600	2138925
BPCL	370	8407800	337	340	3191400
BRITANNIA	6200	296200	6124	6000	104800
CIPLA	1700	1761500	1651	1640	559650
COALINDIA	500	9269400	488	480	4550700
DIVISLAB	5500	288800	5434	5300	162000
DRREDDY	7200	871625	6577	6500	157875
EICHERMOT	5000	501200	4837	4700	114100
GRASIM	2800	602250	2731	2700	160250
HCLTECH	1840	1266650	1758	1740	577150
HDFCBANK	1700	5718900	1697	1600	2528350
HDFCLIFE	770	4640900	699	700	1243000
HEROMOTOCO	6100	691650	5968	5700	289650
HINDALCO	700	4792200	686	650	1825600
HINDUNILVR	2900	1309500	2874	2780	554100
ICICIBANK	1270	1850100	1286	1200	2980600
INDUSINDBK	1500	1447000	1481	1400	1146000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1960	3208000	1897	1900	1474800
ITC	520	11945600	508	510	4531200
JSWSTEEL	980	1647000	958	950	568350
KOTAKBANK	1900	1814000	1843	1800	1235200
LT	3800	1186800	3729	3600	441450
LTIM	6500	224400	6364	6200	133200
M&M	3000	915950	2805	2700	816900
MARUTI	12500	703900	12225	12000	244000
NESTLEIND	2600	277400	2594	2500	227000
NTPC	420	12556500	415	410	3943500
ONGC	330	13806100	291	290	4943400
POWERGRID	350	8805600	335	330	4521600
RELIANCE	3000	8895750	2933	3000	3171250
SBILIFE	1900	1030875	1842	1840	215250
SBIN	820	10506750	793	780	4584000
SUNPHARMA	1860	2721950	1839	1840	972650
TATACONSUM	1250	1344288	1200	1200	964896
TATAMOTORS	1100	17758400	965	900	3197150
TATASTEEL	155	56507000	151	150	20289500
TCS	5000	3139850	4348	4400	623875
TECHM	1660	1452600	1601	1600	827400
TITAN	3800	586775	3729	3700	249375
ULTRACEMCO	11800	254800	11625	11000	62000
UPL	620	1986400	606	600	1192100
WIPRO	550	6768000	538	520	3360000

**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	17235	6800	237487	220252	INDEX FUT	1920	2121	-52327	-54247
INDEX CALL	101354	-42711	357715	256361	INDEX CALL	0	0	2078	2078
INDEX PUT	123157	-42425	356477	233320	INDEX PUT	-3100	0	626492	629592
STK FUT	27191	-5481	509712	482521	STK FUT	10338	-9376	-2866949	-2877287
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-14522	-22261	-152323	-137801	INDEX FUT	-4633	13340	-32837	-28204
INDEX CALL	-35145	41107	-291909	-256764	INDEX CALL	-66209	1604	-67884	-1675
INDEX PUT	-305115	24611	-808687	-503572	INDEX PUT	185058	17814	-174282	-359340
STK FUT	-40470	6300	1921417	1961887	STK FUT	2941	8557	435820	432879

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