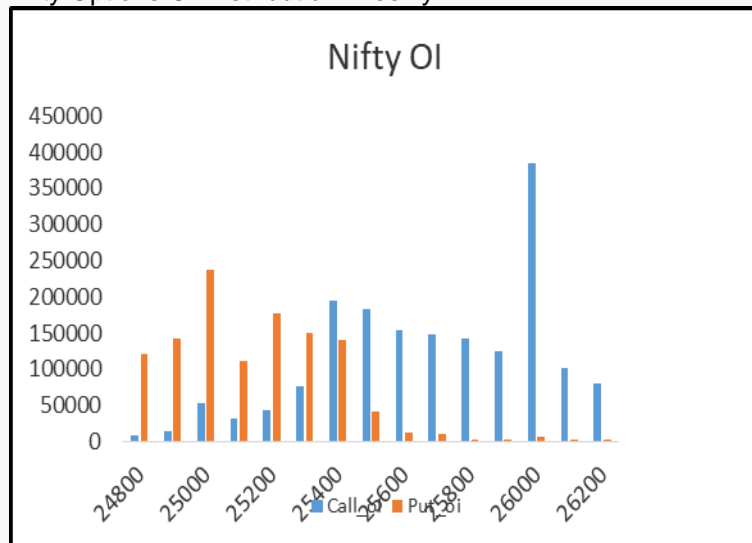


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	25442.75	India VIX Index	12.46	BankNifty Futures	52261.35
Nifty Futures OI	15974900	Nifty ATM Avg IV	13.30	BankNifty Futures OI	2487720
Change in OI	-3,33,150	BankNifty ATM Avg IV	14.57	Change in OI	-78,480
Premium / Discount	59.00	PCR NIFTY	0.99	Premium / Discount	108.20
Inference	Short Covering	PCR BANKNIFTY	1.25	Inference	Short Covering

Nifty Options OI Distribution-Weekly

The session that was -

Nifty Futures closed 0.3% higher at 25,372 yesterday, with a 2.04% decrease in open interest, indicating Short Covering. The front-month contract closed at a premium of 59 points, up from 16 points premium in the previous session.

Bank Nifty closed the session 0.6% higher at 52,261 yesterday along with a 3.06% decrease in open interest, indicating that short positions were covered. The index settled at a premium of 108 points compared to 9 points discount seen in the prior session.

In the derivatives markets, FII's -

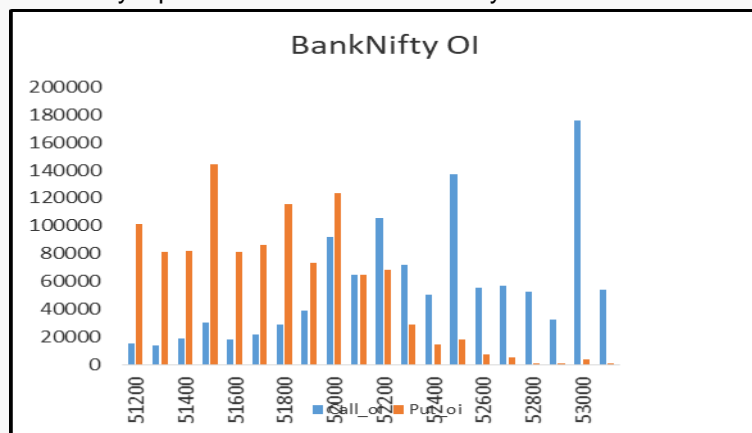
- Bought Index Futures to the tune of 332 Cr
- Sold Index Options worth 31,416 Cr
- Sold Stock Futures to the tune of 4,213 Cr
- Sold Stock Options to the tune of 2,254 Cr
- Were net sellers in the derivatives segment to the tune of 37,550 Cr.

In the Cash Segment

FII's sold stocks worth 1,635 Cr & DII bought 754 Cr.

Volatility and PCR insights -

The India VIX index ended at 12.4 vs 12.5 with the Nifty ATM IV settling at 13.3, while Bank Nifty ATM IV finished at 14.5

Bank Nifty Options OI Distribution-Weekly


Index options PCR ended at 1 v/s 1.1 from the previous session.

Options Open Interest Concentration for current expiration cycle -

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

Nifty Calls have the maximum concentration at 26,000 followed by 25,400 which may act as resistances

Bank Nifty Puts show the maximum concentration at 51,500 followed by 52,000 which will be key levels to monitor on the downside.

Bank Nifty Calls show heightened concentration at the 53,000 and 52,500 strikes, which will serve as upside hurdles.

SECURITIES IN BAN PERIOD: AARTIIND, BALRAMCHINI, BANDHANBNK, BSOFT, CHAMBALFERT, GNFC, GRANULES, HINDCOPPER, LICHSFIN, RBLBANK

Stock Futures - Long Build

Symbol	Open Interest	% Chg	Future Price	% Chg
SYNGENE	7789000	13.2%	942.1	1.8%
DIXON	2171500	9.3%	14005.7	7.2%
ABFRL	54633800	9.2%	332.7	1.0%
NATIONALUM	96993750	7.4%	187.96	4.0%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
BSOFT	17125000	22.0%	634.55	-4.3%
LICHSFIN	35664000	21.9%	680.8	-6.1%
GNFC	9341800	21.5%	655.2	-1.0%
GODREJCP	10490500	17.9%	1443.25	-2.6%

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	2410800	2995	2900	1665000
ADANIPTS	1500	3210800	1445	1460	880800
APOLLOHOSP	7000	161750	7055	7000	117875
ASIANPAINT	3400	640800	3347	3200	478600
AXISBANK	1200	2182500	1232	1200	1580625
BAJAJ-AUTO	12000	199950	11727	10000	260100
BAJAJFINSV	1900	4448000	1862	1800	1080000
BAJFINANCE	7600	1367375	7357	7000	655750
BHARTIARTL	1600	3195800	1640	1600	1968875
BPCL	360	8550000	342	340	3535200
BRITANNIA	6100	124400	6081	6000	83400
CIPLA	1680	828100	1665	1600	666900
COALINDIA	500	8775900	494	480	4349100
DIVISLAB	5500	282200	5475	5300	208800
DRREDDY	7200	642000	6670	6500	157000
EICHERMOT	5000	461125	4906	4700	110250
GRASIM	2800	606000	2771	2700	184250
HCLTECH	1840	1181950	1815	1740	523600
HDFCBANK	1700	8272000	1676	1600	2709300
HDFCLIFE	770	4794900	703	700	1241900
HEROMOTOCO	5800	363000	5789	5700	276150
HINDALCO	700	4618600	686	650	1677200
HINDUNILVR	3000	1311300	2872	2900	528900
ICICIBANK	1260	2780400	1264	1200	2947700
INDUSINDBK	1460	1550000	1471	1400	1102000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1960	2876800	1951	1900	1492800
ITC	520	11840000	513	500	4768000
JSWSTEEL	980	1644300	974	900	717525
KOTAKBANK	1900	2012800	1836	1800	1474000
LT	3800	1782900	3674	3600	503250
LTIM	6200	193500	6428	6400	160200
M&M	2800	1454600	2767	2700	836850
MARUTI	12500	651000	12327	12000	219100
NESTLEIND	2600	359600	2556	2500	214800
NTPC	420	11479500	413	380	3268500
ONGC	330	14726250	293	290	4933775
POWERGRID	350	9360000	339	330	3312000
RELIANCE	3000	9071750	2952	3000	3382500
SBILIFE	1920	972000	1827	1700	220125
SBIN	820	11953500	788	800	5157750
SUNPHARMA	1860	2736300	1868	1840	1253700
TATACONSUM	1250	1300968	1223	1200	1050168
TATAMOTORS	1100	18478900	986	1000	3684450
TATASTEEL	155	47624500	155	150	19558000
TCS	5000	2879800	4525	4400	554750
TECHM	1700	641400	1654	1600	612600
TITAN	3800	596225	3752	3700	268100
ULTRACEMCO	11800	249500	11682	11000	69100
UPL	620	2005900	615	600	1154400
WIPRO	550	5944500	552	520	3760500

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	4141	18504	213452	209311	INDEX FUT	4686	16253	-56368	-61054
INDEX CALL	-103164	-71141	299072	402236	INDEX CALL	0	0	2078	2078
INDEX PUT	-155942	10619	275745	431687	INDEX PUT	5000	8750	629592	624592
STK FUT	-55086	-64487	488002	543088	STK FUT	-7471	4261	-2867911	-2860440
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-11219	-13462	-115540	-104321	INDEX FUT	2392	-21295	-41544	-43936
INDEX CALL	108823	296148	-297871	-406694	INDEX CALL	-5659	-225007	-3279	2380
INDEX PUT	200361	69496	-528183	-728544	INDEX PUT	-49419	-88865	-377154	-327735
STK FUT	41012	25328	1955587	1914575	STK FUT	21545	34898	424322	402777

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