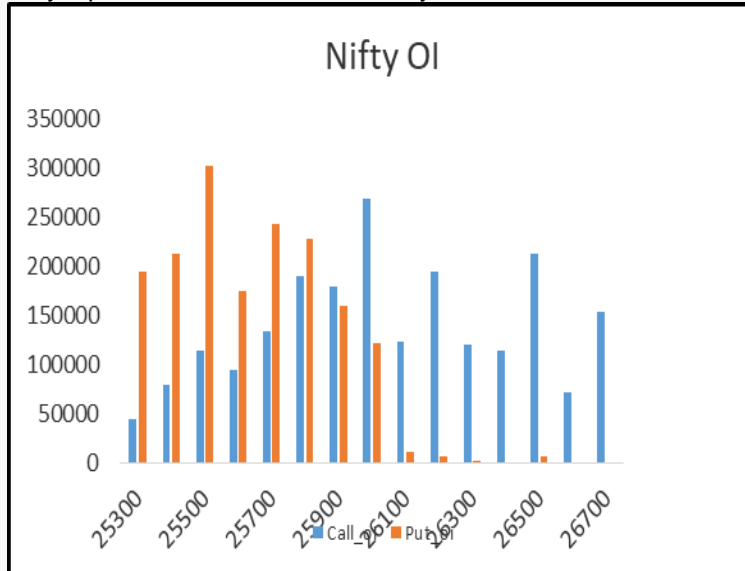


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	25917.85	India VIX Index	13.79	BankNifty Futures	54072.3
Nifty Futures OI	18307575	Nifty ATM Avg IV	13.71	BankNifty Futures OI	2739945
Change in OI	3,42,275	BankNifty ATM Avg IV	15.47	Change in OI	1,09,290
Premium / Discount	-21.20	PCR NIFTY	1.39	Premium / Discount	-33.50
Inference	Long Build Up	PCR BANKNIFTY	1.39	Inference	Long Build Up

Nifty Options OI Distribution-Weekly

**The session that was -**

Nifty Futures closed 0.6% higher at 25,918 yesterday, with a 1.9% increase in open interest, indicating Long Build Up. The front-month contract closed at a discount of 21 points, down from 23 points discount in the previous session.

Bank Nifty closed the session 0.97% higher at 54,072 yesterday along with a 4.1% increase in open interest, indicating that long positions were build. The index settled at a discount of 34 points compared to 242 points discount seen in the prior session.

In the derivatives markets, FI's -

- Bought Index Futures to the tune of 188 Cr
- Sold Index Options worth 4,579 Cr
- Bought Stock Futures to the tune of 806 Cr
- Bought Stock Options to the tune of 23 Cr
- Were net sellers in the derivatives segment to the tune of 3,561 Cr.

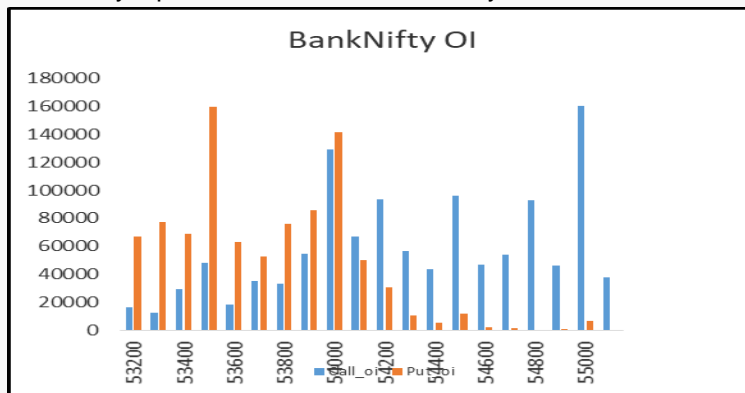
In the Cash Segment

FIIs bought stocks worth 404 Cr & DII bought 1,022 Cr.

Volatility and PCR insights -

The India VIX index ended at 13.8 vs 12.8 with the Nifty ATM IV settling at 13.7, while Bank Nifty ATM IV finished at 15.4

Bank Nifty Options OI Distribution-Weekly



Index options PCR ended at 1.39 v/s 1.49 from the previous session.

Options Open Interest Concentration for current expiration cycle –

Nifty Puts show the highest OI concentration at 25,500 followed by 25,700 and 25,800 which may serve as supports.

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

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

Bank Nifty Calls show heightened concentration at the 55,000 and 54,400 strikes, which will serve as upside hurdles.

SECURITIES IN BAN PERIOD: AARTIIND, ABFRL, BIOCON, CHAMBALFERT,GNFC,GRANULES,IDEA, LICHSGFIN, NATIONALUM,OFSS,PNB,SAIL

Stock Futures - Long Build

Symbol	Open Interest	% Chg	Future Price	% Chg
UBL	2411200	19.3%	2149.85	2.9%
IPCALAB	2733250	13.5%	1459.1	1.6%
PVRINOX	4168901	12.0%	1692.65	2.2%
M&MFIN	42182000	9.6%	332	3.2%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
EICHERMOT	4559625	7.9%	4891.75	-1.6%
TATACONSUM	13984152	4.9%	1212.9	-0.6%
DABUR	13367500	4.2%	661.05	-1.1%
BHARATFORG	8839000	3.7%	1585.25	-0.5%

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	1638300	3047	2800	1148700
ADANIPTS	1500	2874800	1457	1200	824000
APOLLOHOSP	7200	147625	7161	7000	155500
ASIANPAINT	3400	639600	3283	3220	282800
AXISBANK	1220	1938750	1248	1240	1480000
BAJAJ-AUTO	13000	100575	12308	11000	184875
BAJAJFINSV	1900	3134000	1921	1900	1573000
BAJFINANCE	8000	950875	7599	7500	499125
BHARTIARTL	1600	2963050	1746	1600	1960325
BPCL	370	6827400	338	320	2910600
BRITANNIA	6200	111600	6222	6000	140000
CIPLA	1700	1348750	1656	1640	562250
COALINDIA	510	6554100	501	480	4851000
DIVISLAB	5600	307000	5374	5200	170600
DRREDDY	7200	1045375	6648	6500	179875
EICHERMOT	5000	450100	4892	4800	108150
GRASIM	2800	590250	2672	2700	186750
HCLTECH	1800	1550850	1748	1740	490000
HDFCBANK	1660	2779150	1761	1700	3157000
HDFCLIFE	770	4566100	727	700	789800
HEROMOTOCO	6200	301950	6179	5900	330900
HINDALCO	700	5343800	690	670	1275400
HINDUNILVR	2860	805500	3020	2900	970500
ICICIBANK	1330	2740500	1318	1200	2118900
INDUSINDBK	1500	1789000	1467	1460	1120000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1960	3011200	1895	1900	1002000
ITC	520	11016000	517	500	4144000
JSWSTEEL	980	1168425	983	940	801900
KOTAKBANK	1860	918000	1933	1860	936400
LT	3800	925350	3793	3700	730350
LTIM	6500	240000	6327	6200	141150
M&M	3100	782600	3047	2800	1165150
MARUTI	12500	461350	12677	12500	264750
NESTLEIND	2500	209000	2722	2500	179200
NTPC	430	12178500	428	410	5328000
ONGC	300	11759825	295	290	5430425
POWERGRID	350	8895600	342	330	4618800
RELIANCE	3000	7039500	2990	3000	2585750
SBILIFE	1920	1005000	1917	1900	341250
SBIN	820	8502000	803	780	6374250
SUNPHARMA	1840	2499350	1862	1840	1419250
TATACONSUM	1240	912456	1213	1220	403560
TATAMOTORS	1100	13103750	973	900	2558050
TATASTEEL	155	42416000	154	150	16852000
TCS	4500	2636550	4267	4300	651000
TECHM	1660	1642200	1607	1600	748800
TITAN	3800	301700	3818	3700	273000
ULTRACEMCO	12000	154300	11958	11700	67400
UPL	620	1692600	592	600	756600
WIPRO	550	7302000	535	520	3228000

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	743	135601	359805	359062	INDEX FUT	4278	1681	-45580	-49858
INDEX CALL	61568	321086	882499	820931	INDEX CALL	0	0	2078	2078
INDEX PUT	51783	218155	762698	710915	INDEX PUT	-137976	0	488516	626492
STK FUT	7165	208264	772392	765227	STK FUT	8698	28728	-2866077	-2874775
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-4093	-108175	-255142	-251049	INDEX FUT	-928	-29107	-59083	-58155
INDEX CALL	221630	-538743	-811070	-1032700	INDEX CALL	-283198	217657	-73507	209691
INDEX PUT	370211	139741	-482495	-852706	INDEX PUT	-284018	-357896	-768719	-484701
STK FUT	54	-109219	1793846	1793792	STK FUT	-15917	-127773	299839	315756

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