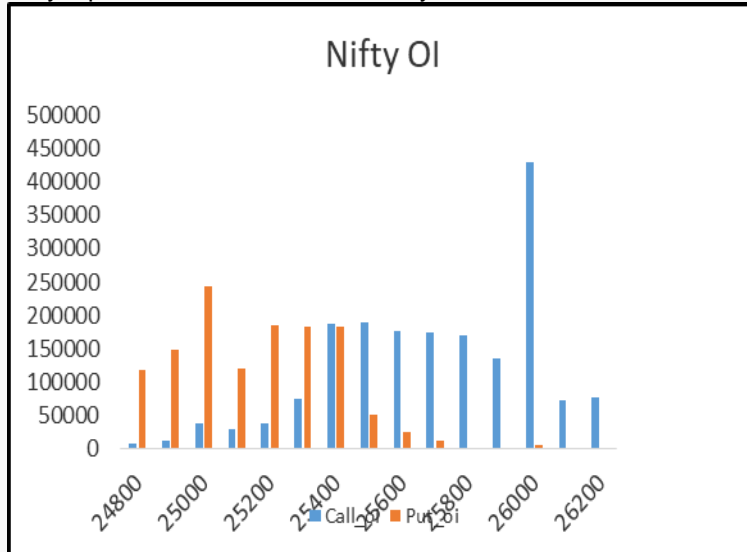


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	25449.8	India VIX Index	12.59	BankNifty Futures	52295.6
Nifty Futures OI	15835625	Nifty ATM Avg IV	13.55	BankNifty Futures OI	2452875
Change in OI	-1,39,275	BankNifty ATM Avg IV	14.77	Change in OI	-34,845
Premium / Discount	31.25	PCR NIFTY	1.04	Premium / Discount	106.95
Inference	Short Covering	PCR BANKNIFTY	1.15	Inference	Short Covering

**Nifty Options OI Distribution-Weekly**

**The session that was -**

Nifty Futures closed 0.03% higher at 25,449 yesterday, with a 0.87% decrease in open interest, indicating Short Covering. The front-month contract closed at a premium of 31 points, down from 59 points premium in the previous session.

Bank Nifty closed the session 0.07% higher at 52,296 yesterday along with a 1.40% decrease in open interest, indicating that short positions were covered. The index settled at a premium of 107 points compared to 108 points premium seen in the prior session.

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

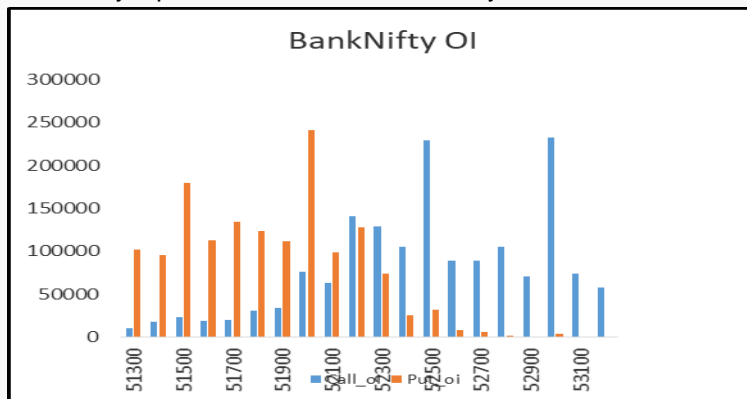
- Bought Index Futures to the tune of 426 Cr
- Sold Index Options worth 35,878 Cr
- Sold Stock Futures to the tune of 1,123 Cr
- Sold Stock Options to the tune of 2,639 Cr
- Were net sellers in the derivatives segment to the tune of 39,215 Cr.

**In the Cash Segment**

FII's Bought stocks worth 483 Cr & DII bought 874 Cr.

**Volatility and PCR insights -**

The India VIX index ended at 12.6 vs 12.4 with the Nifty ATM IV settling at 13.5, while Bank Nifty ATM IV finished at 14.7

**Bank Nifty Options OI Distribution-Weekly**


Index options PCR ended at 1.04 v/s 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 25,400 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 51,500 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, BIOCON, BSOFT,GNFC,GRANULES,HINDCOPPER, LICHSFIN,PNB,RBLBANK**

**Stock Futures - Long Build**

Symbol	Open Interest	% Chg	Future Price	% Chg
MGL	2225200	25.4%	1907.15	4.7%
FINNIFTY	80025	10.7%	24038.4	0.0%
HEROMOTOCO	4424700	9.4%	5974.15	3.2%
COROMANDEL	3005800	7.2%	1719.55	0.6%

**Stock Futures - Short Build Up**

Symbol	Open Interest	% Chg	Future Price	% Chg
BIOCON	49942500	10.9%	375.85	-4.3%
APOLLOTYRE	17258400	10.0%	513.85	-1.1%
PNB	366736000	8.6%	108.34	-2.6%
GUJGASLTD	10287500	8.2%	625.75	-0.9%

**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	2386800	2979	2900	1742400
ADANIPTS	1500	3452400	1431	1400	889600
APOLLOHOSP	7100	254000	7027	7000	120875
ASIANPAINT	3400	695800	3321	3200	426200
AXISBANK	1220	2128750	1234	1200	1591250
BAJAJ-AUTO	12000	264750	11931	10000	247200
BAJAJFINSV	1900	4756500	1854	1800	1045500
BAJFINANCE	8000	1266500	7384	7000	611250
BHARTIARTL	1600	3129300	1661	1600	2108050
BPCL	370	8308800	339	340	3272400
BRITANNIA	6200	350400	6119	6000	99400
CIPLA	1700	1628900	1671	1600	653900
COALINDIA	500	9300900	489	480	4359600
DIVISLAB	5500	310600	5445	5300	190000
DRREDDY	7200	636125	6650	6500	158875
EICHERMOT	5000	481950	4849	4800	118825
GRASIM	2800	614250	2757	2700	168750
HCLTECH	1840	1333850	1812	1780	609350
HDFCBANK	1700	8171350	1673	1600	2691150
HDFCLIFE	770	4647500	700	700	1267200
HEROMOTOCO	6000	546600	5974	5700	372600
HINDALCO	700	5142200	684	650	1687000
HINDUNILVR	3000	1398300	2882	2900	564000
ICICIBANK	1270	2364600	1268	1200	2867900
INDUSINDBK	1500	1568500	1470	1400	1141000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1960	2962400	1953	1900	1585600
ITC	520	12230400	509	500	5043200
JSWSTEEL	980	2007450	966	900	624375
KOTAKBANK	1900	1938400	1849	1800	1454400
LT	3800	1715550	3694	3600	485400
LTIM	6500	214650	6455	6000	163950
M&M	2800	1418550	2787	2700	865550
MARUTI	12500	688850	12261	12000	206450
NESTLEIND	2600	344200	2554	2500	197400
NTPC	420	12378000	416	410	4107000
ONGC	330	14755125	295	290	5172475
POWERGRID	350	9291600	338	330	3999600
RELIANCE	3000	9256500	2950	3000	3376750
SBILIFE	1920	983625	1825	1800	230250
SBIN	820	12317250	785	800	5084250
SUNPHARMA	1860	2738750	1865	1840	1354150
TATACONSUM	1250	1355232	1221	1200	1037856
TATAMOTORS	1100	18739050	977	1000	3308800
TATASTEEL	155	52602000	153	150	19288500
TCS	5000	2946475	4512	4400	610225
TECHM	1660	866400	1655	1600	622200
TITAN	3800	548975	3767	3700	268100
ULTRACEMCO	11800	256300	11674	11000	67200
UPL	620	2077400	611	600	1144000
WIPRO	550	5694000	552	520	3997500

**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	6800	4141	220252	213452	INDEX FUT	2121	4686	-54247	-56368
INDEX CALL	-42711	-103164	256361	299072	INDEX CALL	0	0	2078	2078
INDEX PUT	-42425	-155942	233320	275745	INDEX PUT	0	5000	629592	629592
STK FUT	-5481	-55086	482521	488002	STK FUT	-9376	-7471	-2877287	-2867911
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-22261	-11219	-137801	-115540	INDEX FUT	13340	2392	-28204	-41544
INDEX CALL	41107	108823	-256764	-297871	INDEX CALL	1604	-5659	-1675	-3279
INDEX PUT	24611	200361	-503572	-528183	INDEX PUT	17814	-49419	-359340	-377154
STK FUT	6300	41012	1961887	1955587	STK FUT	8557	21545	432879	424322

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