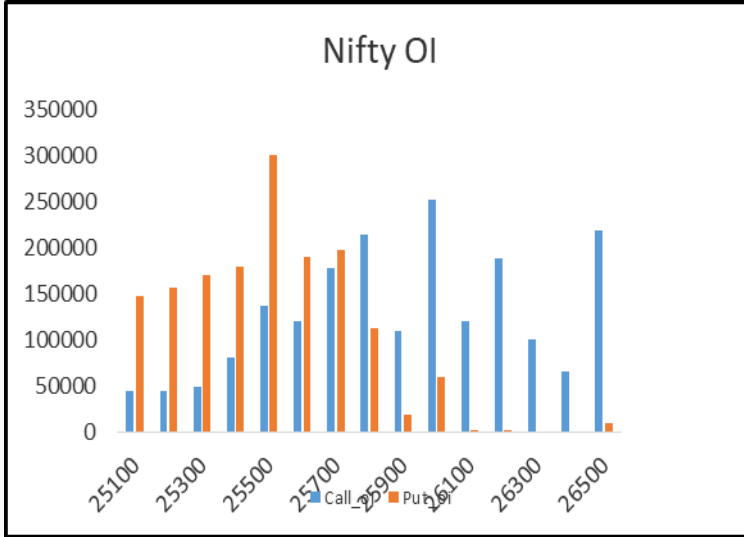


Nifty Futures View	
Nifty Futures	25767.75
Nifty Futures OI	17965300
Change in OI	22,70,550
Premium / Discount	-23.20
Inference	Long Build Up

Volatility	
India VIX Index	12.79
Nifty ATM Avg IV	13.24
BankNifty ATM Avg IV	13.50
PCR NIFTY	1.49
PCR BANKNIFTY	1.38

BankNifty Futures View	
BankNifty Futures	53550.85
BankNifty Futures OI	2630655
Change in OI	1,29,030
Premium / Discount	-242.35
Inference	Long Build Up

Nifty Options OI Distribution-Weekly

The session that was -

Nifty Futures closed 1.1% higher at 25,768 yesterday, with a 14.4% increase in open interest, indicating Long Build Up. The front-month contract closed at a discount of 23 points, down from 73 points premium in the previous session.

Bank Nifty closed the session 0.7% higher at 53,551 yesterday along with a 5.1% increase in open interest, indicating that long positions were build. The index settled at a discount of 242 points compared to 140 points premium seen in the prior session.

In the derivatives markets, FI's -

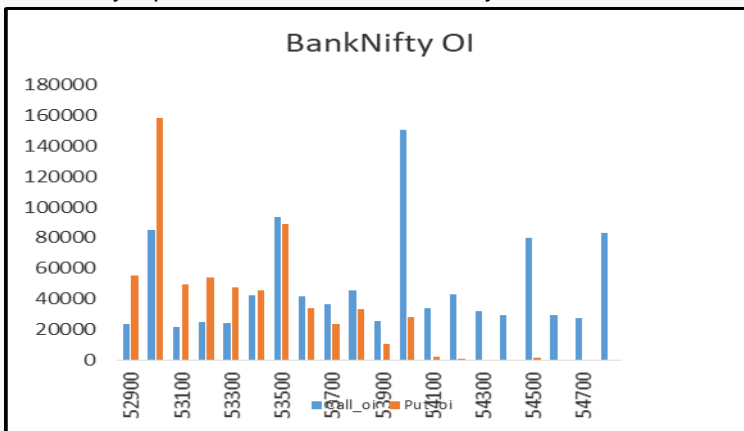
- Bought Index Futures to the tune of 9,144 Cr
- Bought Index Options worth 32,753 Cr
- Bought Stock Futures to the tune of 16,402 Cr
- Bought Stock Options to the tune of 240 Cr
- Were net buyers in the derivatives segment to the tune of 58,539 Cr.

In the Cash Segment

FI's bought stocks worth 14,064 Cr & DII sold 4,427 Cr.

Volatility and PCR insights -

The India VIX index ended at 12.8 vs 13.3 with the Nifty ATM IV settling at 13.2, while Bank Nifty ATM IV finished at 13.5

Bank Nifty Options OI Distribution-Weekly


Index options PCR ended at 1.49 v/s 1.48 from the previous session.

Options Open Interest Concentration for current expiration cycle –

Nifty Puts show the highest OI concentration at 25,500 followed by 25,400 and 25,300 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 53,000 followed by 53,500 which will be key levels to monitor on the downside.

Bank Nifty Calls show heightened concentration at the 54,000 and 53,500 strikes, which will serve as upside hurdles.

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

Stock Futures - Long Build

Symbol	Open Interest	% Chg	Future Price	% Chg
ICICIBANK	97982500	27.4%	1322.7	2.2%
M&M	18187400	15.9%	2950.7	5.2%
BOSCHLTD	345550	14.5%	35273.15	2.2%
BAJAJFINSV	13880500	13.7%	1912.65	1.2%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
GRASIM	9045000	12.5%	2684.35	-2.2%
PEL	12793500	11.8%	1049	-0.5%
TCS	16401700	6.9%	4289	-0.4%
MGL	2562800	6.6%	1849.95	-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	1686300	3010	2900	1519500
ADANIPTS	1500	2933200	1439	1200	798400
APOLLOHOSP	7100	162625	7095	7000	155875
ASIANPAINT	3400	639400	3311	3200	337400
AXISBANK	1220	1968750	1244	1200	1396250
BAJAJ-AUTO	12000	182175	11962	11000	211575
BAJAJFINSV	1900	3496500	1913	1800	1440500
BAJFINANCE	8000	914375	7590	7000	509125
BHARTIARTL	1600	3004850	1714	1600	2115175
BPCL	370	7309800	331	320	3474000
BRITANNIA	6200	137200	6222	6000	139400
CIPLA	1700	1521650	1641	1640	549250
COALINDIA	500	8400000	492	480	5730900
DIVISLAB	5500	225800	5462	5400	149600
DRREDDY	7200	1133375	6562	6500	195125
EICHERMOT	5000	336525	4973	5000	183925
GRASIM	2800	624500	2684	2700	199000
HCLTECH	1800	1225700	1756	1740	613200
HDFCBANK	1660	2872650	1739	1700	3114650
HDFCLIFE	770	4606800	712	700	1111000
HEROMOTOCO	6100	529800	6024	5900	276600
HINDALCO	700	4873400	694	680	1348200
HINDUNILVR	3000	996300	2973	2900	804900
ICICIBANK	1240	1673700	1323	1200	2116100
INDUSINDBK	1500	1709500	1479	1460	1170500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1960	3088400	1909	1900	1067600
ITC	520	10787200	515	510	4808000
JSWSTEEL	980	1333800	981	940	974025
KOTAKBANK	1860	983200	1903	1860	958800
LT	3800	1023900	3798	3700	788250
LTIM	6600	267150	6386	6200	151050
M&M	3000	1144150	2951	2800	921900
MARUTI	12500	488150	12623	12000	251450
NESTLEIND	2500	213600	2698	2500	200400
NTPC	430	13570500	424	410	5262000
ONGC	300	12219900	287	290	4673900
POWERGRID	350	8960400	341	330	5014800
RELIANCE	3000	7591000	2976	3000	2514250
SBILIFE	1920	989625	1872	1880	179625
SBIN	800	12689250	781	780	5721000
SUNPHARMA	1860	2720550	1862	1840	1451450
TATACONSUM	1250	1255368	1220	1210	568632
TATAMOTORS	1100	15033700	971	900	2745050
TATASTEEL	155	45941500	152	150	18370000
TCS	4500	2847600	4289	4300	693350
TECHM	1660	1258800	1620	1600	813000
TITAN	3800	496300	3801	3700	297500
ULTRACEMCO	11800	149700	11812	11700	67400
UPL	620	2000700	588	600	986700
WIPRO	550	7605000	539	520	3204000

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	135601	-14026	359062	223461	INDEX FUT	1681	788	-49858	-51539
INDEX CALL	321086	142130	820931	499845	INDEX CALL	0	0	2078	2078
INDEX PUT	218155	136283	710915	492760	INDEX PUT	0	0	626492	626492
STK FUT	208264	47251	765227	556963	STK FUT	28728	-36554	-2874775	-2903503
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-108175	9449	-251049	-142874	INDEX FUT	-29107	3789	-58155	-29048
INDEX CALL	-538743	-202048	-1032700	-493957	INDEX CALL	217657	59918	209691	-7966
INDEX PUT	139741	-183760	-852706	-992447	INDEX PUT	-357896	47477	-484701	-126805
STK FUT	-109219	-18406	1793792	1903011	STK FUT	-127773	7709	315756	443529

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