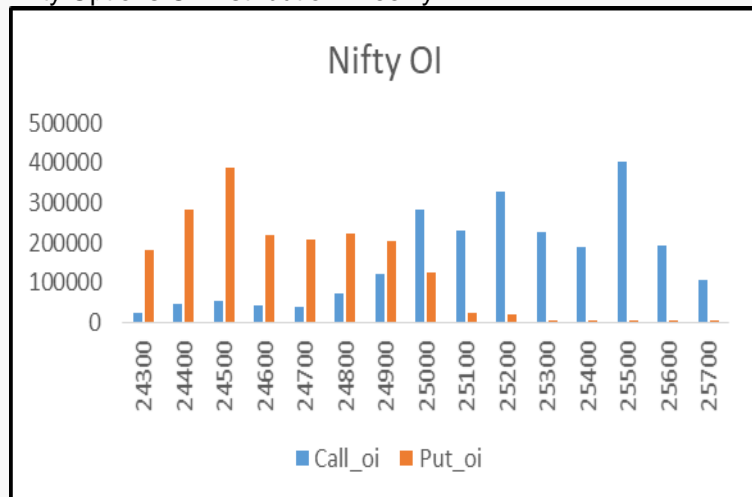


| Nifty Futures View | |
|-------------------------|--------------|
| Nifty Active Futures | 25013.15 |
| Nifty Active Futures OI | 16578925 |
| Change in OI | 8,66,275 |
| Premium / Discount | 62.00 |
| Inference | Long_Buildup |

| Volatility | |
|---------------------|-------|
| India VIX Index | 13.25 |
| Nifty ATM Call IV | 11.99 |
| Nifty ATM Put IV | 14.4 |
| PCR Index NIFTY | 1.18 |
| PCR Index BANKNIFTY | 0.88 |

| BankNifty Futures View | |
|-----------------------------|----------------|
| BankNifty Active Futures | 51815.05 |
| BankNifty Active Futures OI | 2590815 |
| Change in OI | -3,51,690 |
| Premium / Discount | 261.65 |
| Inference | Short_Covering |

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 25013 yesterday on a positive note, with a price Gain of 0.34% and 5.51% increase in the open interest, indicating a Long Build Up.

It closed at a premium of 62 points compared to its previous day's premium of 71 points.

Bank Nifty closed at 51815 yesterday on a positive note with price gain of 0.09% & 11.95% decrease in open interest indicating Short Covering.

It closed at a premium of 261 points compared to its previous day's discount of 21 points.

In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 1266.95 Cr,

Bought Index Option worth 42181.71 Cr,

Sold Stock Futures to the tune of 639.59 Cr,

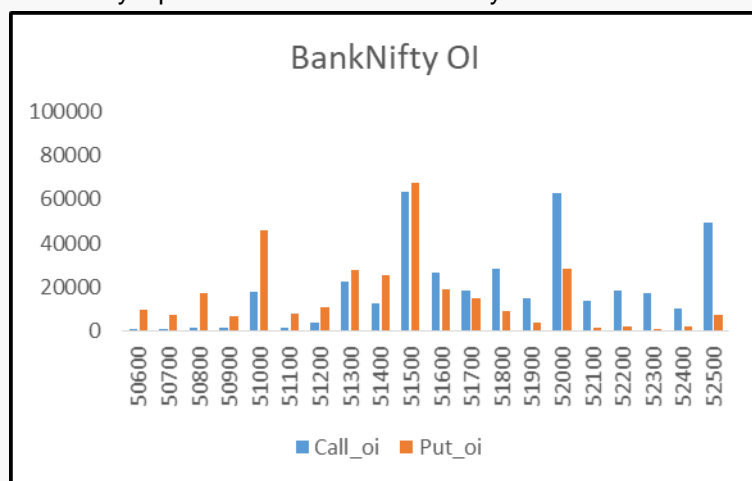
Sold Stock Options to the tune of 1501.54 Cr,

Net Bought in the derivative segment to the tune of **52107.74 Cr.**

In Cash Segment

FII Sold 3,462.36 Cr & DII Bought 3,366.51 Cr.

The India VIX index is at 13.25 vs 12.88, ATM CE IV 11.99 & PE IV 14.45

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 1.18 v/s 1.09 to its previous day closing.

Nifty Put options OI distribution shows that 24500 has the highest OI concentration followed by 24400 and 24800 which may act as support for current expiry.

Nifty Call options OI shows that 25500 has the highest OI followed by 25200 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 51000 has the highest OI concentration followed 51500 which may act as support for the current expiry.

BankNifty Call strike 52000 followed by 52500 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: GRANULES,INDIACEM

Stock Futures - Long Build

| Symbol | Open Interest | % Chg | Future Price | % Chg |
|------------|---------------|--------|--------------|-------|
| GRANULES | 13640000 | 32.97% | 631.65 | 6.64% |
| GODREJPROP | 4795875 | 13.39% | 3238.95 | 1.08% |
| CHAMBLFERT | 12424100 | 11.23% | 518.75 | 0.23% |
| CROMPTON | 20601000 | 10.43% | 454.6 | 1.26% |

Stock Futures - Short Build Up

| Symbol | Open Interest | % Chg | Future Price | % Chg |
|-----------|---------------|--------|--------------|--------|
| BSOFT | 13818000 | 21.81% | 680.45 | -4.81% |
| INDIAMART | 2129700 | 13.37% | 2951.35 | -6.66% |
| EXIDEIND | 34759800 | 8.08% | 527.15 | -1.46% |
| PNB | 250632000 | 7.00% | 124.46 | -1.41% |

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 |
| ADANIANT | 3200 | 1757100 | 3194.05 | 3100 | 1116900 |
| ADANIPTS | 1600 | 2501600 | 1580.65 | 1500 | 1158800 |
| APOLLOHOSP | 7000 | 68750 | 6646.05 | 6000 | 45125 |
| ASIANPAINT | 3200 | 687200 | 3106 | 3000 | 424800 |
| AXISBANK | 1200 | 4050625 | 1174.15 | 1100 | 1703125 |
| BAJAJ-AUTO | 10000 | 110175 | 9730.5 | 9000 | 65700 |
| BAJAJFINSV | 1700 | 657500 | 1659.1 | 1600 | 409000 |
| BAJFINANCE | 7000 | 644750 | 6852.7 | 6500 | 304875 |
| BHARTIARTL | 1500 | 1821150 | 1492.6 | 1400 | 919125 |
| BPCL | 360 | 4239000 | 351.55 | 300 | 2962800 |
| BRITANNIA | 6000 | 151200 | 5751.15 | 5500 | 70600 |
| CIPLA | 1600 | 1588600 | 1541.25 | 1500 | 869700 |
| COALINDIA | 520 | 4775400 | 521.05 | 450 | 2845500 |
| DIVISLAB | 5000 | 157400 | 4906.7 | 4500 | 103000 |
| DRREDDY | 7000 | 154375 | 6795.45 | 6800 | 290375 |
| EICHERMOT | 5000 | 245700 | 4937.35 | 4600 | 107625 |
| GRASIM | 3000 | 199250 | 2786.2 | 2800 | 292500 |
| HCLTECH | 1640 | 675850 | 1649.05 | 1620 | 245700 |
| HDFCBANK | 1700 | 8650950 | 1627.6 | 1600 | 4159100 |
| HDFCLIFE | 720 | 1843600 | 719.6 | 640 | 1186900 |
| HEROMOTOCO | 5500 | 213450 | 5493.1 | 5000 | 116700 |
| HINDALCO | 700 | 2207800 | 671.8 | 650 | 1205400 |
| HINDUNILVR | 2800 | 932100 | 2716.95 | 2500 | 348900 |
| ICICIBANK | 1250 | 4099200 | 1212.7 | 1200 | 2046800 |
| INDUSINDBK | 1500 | 1457500 | 1438 | 1400 | 1349000 |

| HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE | | | | | |
|--|-----------|----------|----------|-----------|----------|
| NIFTY 50 | CE STRIKE | CE OI | CMP | PE Strike | PE OI |
| INFY | 1900 | 1552000 | 1880.65 | 1800 | 1462800 |
| ITC | 500 | 9584000 | 498.7 | 500 | 3963200 |
| JSWSTEEL | 900 | 1098900 | 937.1 | 900 | 654750 |
| KOTAKBANK | 1900 | 1319200 | 1816.35 | 1800 | 682400 |
| LT | 4000 | 725250 | 3832 | 3600 | 365100 |
| LTIM | 6000 | 107250 | 5695.05 | 5500 | 59700 |
| M&M | 3000 | 904050 | 2927.7 | 2700 | 438200 |
| MARUTI | 13000 | 394150 | 13116.55 | 12000 | 235250 |
| NESTLEIND | 2500 | 692400 | 2472.75 | 2400 | 270600 |
| NTPC | 450 | 4818000 | 414.5 | 400 | 2827500 |
| ONGC | 340 | 7492100 | 333.8 | 310 | 2920225 |
| POWERGRID | 350 | 3934800 | 347.2 | 340 | 2160000 |
| RELIANCE | 3000 | 3228000 | 3021.35 | 3000 | 2385500 |
| SBILIFE | 1780 | 403875 | 1761.1 | 1600 | 207750 |
| SBIN | 900 | 6271500 | 878.8 | 800 | 3213750 |
| SUNPHARMA | 1740 | 996800 | 1725.75 | 1600 | 444500 |
| TATACONSUM | 1200 | 766992 | 1191.4 | 1214.9 | 503880 |
| TATAMOTORS | 1200 | 3684450 | 1156.5 | 1100 | 3140500 |
| TATASTEEL | 170 | 20790000 | 166.33 | 160 | 14168000 |
| TCS | 4500 | 657125 | 4405.35 | 4000 | 534450 |
| TECHM | 1560 | 721200 | 1560.5 | 1400 | 518400 |
| TITAN | 3500 | 924875 | 3483.35 | 3400 | 417900 |
| ULTRACEMCO | 12000 | 175800 | 11902.15 | 11000 | 59400 |
| UPL | 600 | 2059200 | 573.6 | 500 | 1021800 |
| WIPRO | 600 | 6265500 | 525.15 | 500 | 2727000 |

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 | -13297 | 6080 | 144220 | 157517 | INDEX FUT | -2530 | 28 | -81743 | -79213 |
| INDEX CALL | 45458 | 64687 | 364426 | 318968 | INDEX CALL | 0 | 0 | 2078 | 2078 |
| INDEX PUT | 199464 | 49700 | 423883 | 224419 | INDEX PUT | 0 | -5000 | 322299 | 322299 |
| STK FUT | -9405 | -21901 | 715137 | 724542 | STK FUT | 1835 | 864 | -2905775 | -2907610 |
| CLIENTS | TODAY | PREV DAY | NET | Net 1 Day Ago | PRO | TODAY | PREV DAY | NET | Net 1 Day Ago |
| INDEX FUT | -14351 | -7781 | -67794 | -53443 | INDEX FUT | 30178 | 1673 | 5317 | -24861 |
| INDEX CALL | -145595 | -176903 | -331156 | -185561 | INDEX CALL | 100137 | 112216 | -35348 | -135485 |
| INDEX PUT | -100180 | 69815 | -464023 | -363843 | INDEX PUT | -99284 | -114515 | -282159 | -182875 |
| STK FUT | 8841 | 7911 | 1887026 | 1878185 | STK FUT | -1271 | 13126 | 303612 | 304883 |

Sold 13,297 Lots of Index Future,
 Bought 45,458 Lots of Index Calls,
 Bought 1,99,464 Lots of Index Puts,
 Sold 9,405 Lots of Stock Future.

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