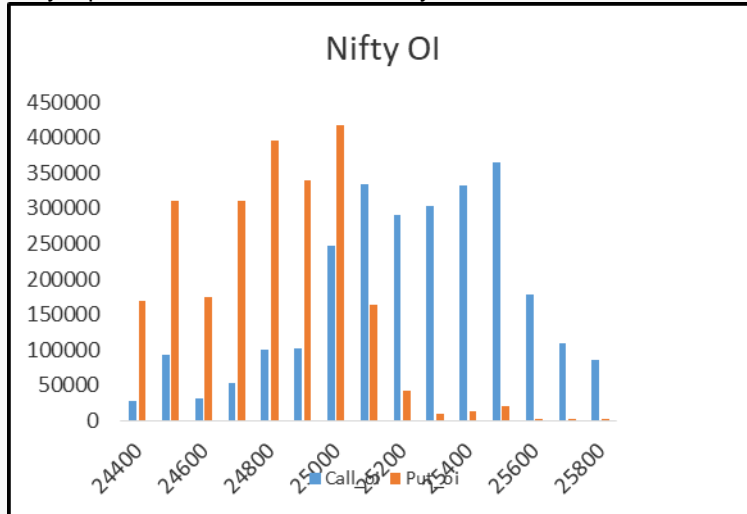


| Nifty Futures View |              | Volatility        |              | BankNifty Futures View |                |
|--------------------|--------------|-------------------|--------------|------------------------|----------------|
| Nifty Futures      | 25048.35     | India VIX Index   | <b>13.95</b> | BankNifty Futures      | 51428.8        |
| Nifty Futures OI   | 15253575     | Nifty ATM Call IV | 10.38        | BankNifty Futures OI   | 2381895        |
| Change in OI       | 7,63,275     | Nifty ATM Put IV  | 12.76        | Change in OI           | -7,69,650      |
| Premium / Discount | -4.00        | PCR NIFTY         | 1.11         | Premium / Discount     | 284.95         |
| Inference          | Long_Buildup | PCR BANKNIFTY     | 0.85         | Inference              | Long_Unwinding |

**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty Futures closed at 25048 yesterday on a positive note, with a price gain of 0.12% and 5.27% increase in the open interest, indicating a Long Build Up.

It closed at a discount of 4 points compared to its previous day's premium of 0.5 points.

Bank Nifty closed at 51428 yesterday on a negative note with price cut of 0.21% & 24.42% decrease in open interest indicating Long Unwinding.

It closed at a premium of 285 points compared to its previous day's discount of 23 points.

**In Yesterday's Trading Session FII's**

**Bought Index Futures** to the tune of 2103 Cr,

**Sold Index Option** worth 15871 Cr,

**Sold Stock Futures** to the tune of 3072 Cr,

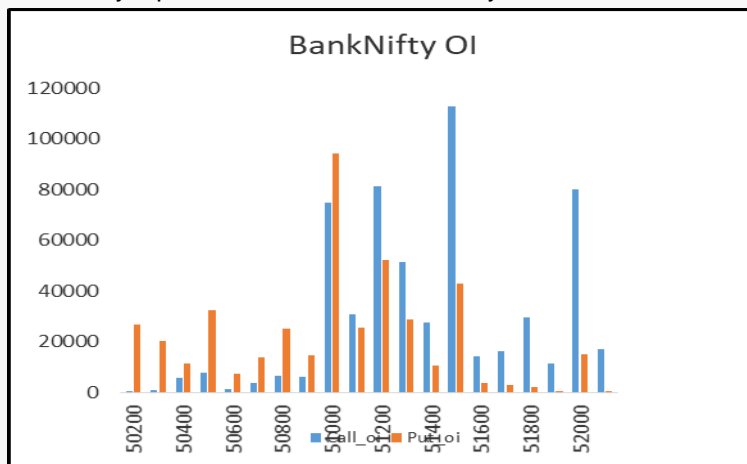
**Bought Stock Options** to the tune of 1957 Cr,

**Net Sold** in the derivative segment to the tune of **14882.80 Cr.**

**In Cash Segment**

**FII Sold 1347.53 Cr & DII Bought 439.35 Cr.**

The India VIX index is at 13.95 vs 13.63, ATM CE IV 10.38 & PE IV 12.76

**Bank Nifty Options OI Distribution-Weekly**


Index options PCR is at 1.11 v/s 1.11 to its previous day closing.

Nifty Put options OI distribution shows that 25000 has the highest OI concentration followed by 24800 and 24700 which may act as support for current expiry.

Nifty Call options OI shows that 25500 has the highest OI followed by 25100 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 51000 has the highest OI concentration followed 50500 which may act as support for the current expiry.

BankNifty Call strike 51500 followed by 51200 witnessed significant OI concentration and may act as resistance for the current expiry.

**SECURITIES IN BAN PERIOD: BANDHANBNK, GRANULES HINDCOPPER, INDIACEM.**

**Stock Futures - Long Build**

| Symbol    | Open Interest | % Chg  | Future Price | % Chg |
|-----------|---------------|--------|--------------|-------|
| GRANULES  | 10808000      | 36.02% | 707.05       | 4.97% |
| IEX       | 68898750      | 10.37% | 203.69       | 4.21% |
| INDIAMART | 1482300       | 9.34%  | 3054.55      | 1.73% |
| DIVISLAB  | 3499600       | 9.25%  | 5040.6       | 2.96% |

**Stock Futures - Short Build Up**

| Symbol     | Open Interest | % Chg  | Future Price | % Chg  |
|------------|---------------|--------|--------------|--------|
| ABFRL      | 52067600      | 18.76% | 315.55       | -2.41% |
| FEDERALBNK | 119360000     | 13.69% | 194.88       | -0.93% |
| GMRINFRA   | 305392500     | 6.32%  | 94.79        | -0.91% |
| SBIN       | 107187000     | 6.02%  | 809.25       | -0.94% |

**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      | 1857900 | 3024.55  | 3000      | 1000800 |
| ADANIPTS   | 1600      | 2368400 | 1469.4   | 1200      | 1120400 |
| APOLLOHOSP   | 7000      | 131000  | 6789.1   | 6000      | 71500   |
| ASIANPAINT   | 3200      | 483600  | 3127.4   | 3000      | 457000  |
| AXISBANK   | 1200      | 2751250 | 1170.35  | 1100      | 729375  |
| BAJAJ-AUTO   | 11000     | 88350   | 10622.85 | 10300     | 113025  |
| BAJAJFINSV   | 1600      | 444500  | 1708.5   | 1600      | 600000  |
| BAJFINANCE   | 7000      | 386625  | 6886.9   | 6500      | 240500  |
| BHARTIARTL   | 1500      | 3097950 | 1549.4   | 1500      | 2246750 |
| BPCL   | 360       | 2624400 | 348.05   | 319.5     | 1746000 |
| BRITANNIA  | 6000      | 215200  | 5699.35  | 5000      | 53400   |
| CIPLA  | 1560      | 528450  | 1618.05  | 1560      | 517400  |
| COALINDIA  | 550       | 6014400 | 526.7    | 500       | 3082800 |
| DIVISLAB   | 5000      | 134600  | 5040.6   | 4800      | 159200  |
| DRREDDY  | 7100      | 131875  | 7004.55  | 6500      | 220750  |
| EICHERMOT  | 5000      | 221025  | 4939.25  | 4800      | 121100  |
| GRASIM   | 2700      | 406750  | 2717.9   | 2700      | 164250  |
| HCLTECH  | 1640      | 1491700 | 1713.15  | 1640      | 821100  |
| HDFCBANK   | 1700      | 5900400 | 1634.95  | 1600      | 1994850 |
| HDFCLIFE   | 720       | 2984300 | 740      | 720       | 1943700 |
| HEROMOTOCO   | 5600      | 336300  | 5318.3   | 5100      | 229800  |
| HINDALCO   | 710       | 1702400 | 703.9    | 600       | 2083200 |
| HINDUNILVR   | 2760      | 1068000 | 2765.3   | 2760      | 381000  |
| ICICIBANK  | 1220      | 2738400 | 1222.6   | 1200      | 1851500 |
| INDUSINDBK   | 1440      | 757500  | 1412.3   | 1300      | 661000  |

| HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE |           |          |          |           |          |
|--|-----------|----------|----------|-----------|----------|
| NIFTY 50   | CE STRIKE | CE OI    | CMP      | PE Strike | PE OI    |
| INFY   | 1820      | 2348800  | 1936.15  | 1860      | 1846800  |
| ITC  | 510       | 7179200  | 497.35   | 500       | 3571200  |
| JSWSTEEL   | 1000      | 610200   | 949.3    | 900       | 507600   |
| KOTAKBANK  | 1820      | 994400   | 1791.7   | 1740      | 388000   |
| LT   | 3800      | 820050   | 3683.5   | 3600      | 336450   |
| LTIM   | 6600      | 201150   | 6122.35  | 5800      | 130950   |
| M&M  | 2900      | 980700   | 2798.45  | 2800      | 373100   |
| MARUTI   | 13000     | 422950   | 12326.95 | 12000     | 153200   |
| NESTLEIND  | 2500      | 247600   | 2495.45  | 2480      | 118400   |
| NTPC   | 430       | 9342000  | 409.25   | 400       | 2368500  |
| ONGC   | 350       | 16451050 | 327.7    | 320       | 2983750  |
| POWERGRID  | 365       | 6843600  | 334.4    | 330       | 1911600  |
| RELIANCE   | 3100      | 4086500  | 3000.1   | 3000      | 2203000  |
| SBILIFE  | 1780      | 1115625  | 1837.7   | 1780      | 527625   |
| SBIN   | 900       | 6378750  | 809.25   | 800       | 3704250  |
| SUNPHARMA  | 1740      | 2788100  | 1809.7   | 1740      | 1603700  |
| TATACONSUM   | 1200      | 394896   | 1203.45  | 1200      | 236208   |
| TATAMOTORS   | 1100      | 7746750  | 1072.3   | 1000      | 1739650  |
| TATASTEEL  | 170       | 26983000 | 153.89   | 150       | 15169000 |
| TCS  | 4600      | 624575   | 4506.45  | 4400      | 521500   |
| TECHM  | 1600      | 322200   | 1629.5   | 1600      | 337200   |
| TITAN  | 3600      | 377475   | 3530.35  | 3500      | 317275   |
| ULTRACEMCO   | 12000     | 155200   | 11238.2  | 11000     | 66700    |
| UPL  | 600       | 1943500  | 577.5    | 500       | 499200   |
| WIPRO  | 520       | 2374500  | 535.85   | 515       | 4297500  |

**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                      | 47880   | 28937    | 126650   | 78770         | INDEX FUT  | 4287   | 3017     | -58821   | -63108        |
| INDEX CALL                     | 60402   | -85754   | 411550   | 351148        | INDEX CALL | 0      | 0        | 2078     | 2078          |
| INDEX PUT                      | 58601   | -24300   | 882754   | 824153        | INDEX PUT  | -16736 | 5000     | 464732   | 481468        |
| STK FUT                        | -40502  | 58942    | 708286   | 748788        | STK FUT    | 7469   | 9825     | -2998425 | -3005894      |
| CLIENTS                        | TODAY   | PREV DAY | NET      | Net 1 Day Ago | PRO        | TODAY  | PREV DAY | NET      | Net 1 Day Ago |
| INDEX FUT                      | -48451  | -15302   | -61753   | -13302        | INDEX FUT  | -3716  | -16652   | -6076    | -2360         |
| INDEX CALL                     | -37063  | 130799   | -909573  | -872510       | INDEX CALL | -23339 | -45045   | 495945   | 519284        |
| INDEX PUT                      | -152405 | 3414     | -1181963 | -1029558      | INDEX PUT  | 110540 | 15886    | -165523  | -276063       |
| STK FUT                        | 40108   | -31946   | 1987855  | 1947747       | STK FUT    | -7075  | -36821   | 302284   | 309359        |

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