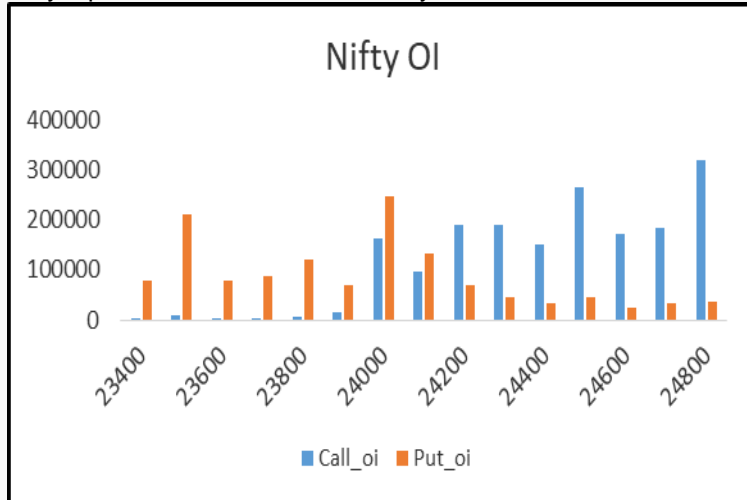


| Nifty Futures View | |
|-------------------------|----------------|
| Nifty Active Futures | 24056.9 |
| Nifty Active Futures OI | 15004150 |
| Change in OI | -11,28,925 |
| Premium / Discount | 64.35 |
| Inference | Long_Unwinding |

| Volatility | |
|---------------------|-------|
| India VIX Index | 18.74 |
| Nifty ATM Call IV | 16.64 |
| Nifty ATM Put IV | 20.1 |
| PCR Index NIFTY | 0.49 |
| PCR Index BANKNIFTY | 0.52 |

| BankNifty Futures View | |
|-----------------------------|---------------|
| BankNifty Active Futures | 49919.2 |
| BankNifty Active Futures OI | 3335235 |
| Change in OI | 1,25,070 |
| Premium / Discount | 170.90 |
| Inference | Short_Buildup |

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 24057 yesterday on a negative note, with a price Cut of 0.19% and 7% decrease in the open interest, indicating a Long Unwinding.

It closed at a premium of 64 points compared to its previous day's premium of 47 points.

Bank Nifty closed at 49919 yesterday on a negative note with price cut of 0.59% & 3.90% increase in open interest indicating Short Build Up.

It closed at a premium of 171 points compared to its previous day's increase of 123 points.

In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 2031.16 Cr,

Bought Index Option worth 46488.56 Cr,

Sold Stock Futures to the tune of 1308.87 Cr,

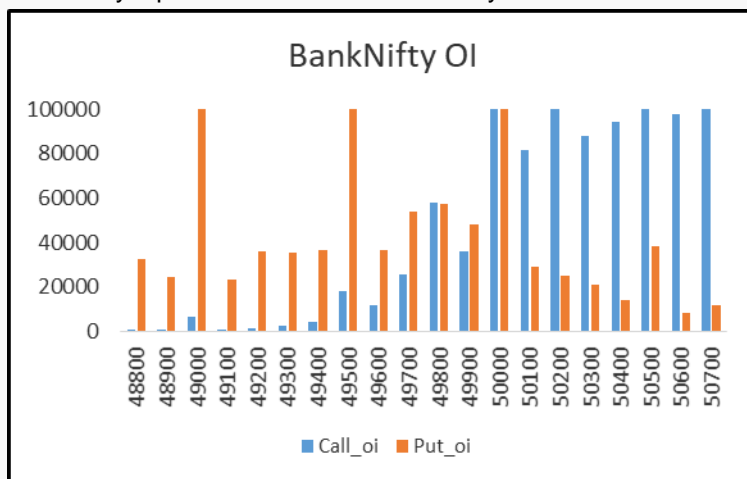
Sold Stock Options to the tune of 2004.44 Cr,

Net Bought in the derivative segment to the tune of 41144.09 Cr.

In Cash Segment

FII Sold 3,531.24 Cr & DII Bought 3,357.45 Cr.

The India VIX index is at 18.74 vs 20.37, ATM CE IV 16.64 & PE IV 20.10

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 0.49 v/s 0.46 to its previous day closing.

Nifty Put options OI distribution shows that 24000 has the highest OI concentration followed by 23500 and 23800 which may act as support for current expiry.

Nifty Call options OI shows that 24800 has the highest OI followed by 24500 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 49000 has the highest OI concentration followed 49500 which may act as support for the current expiry.

BankNifty Call strike 50500 followed by 51000 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: ABCAPITAL, BSOFT, CHAMBLFERT, GNFC, GRANULES, HINDCOPPER, INDIACEM INDIAMART, LICHSFIN, MANAPPURAM, RBLBANK

Stock Futures - Long Build

| Symbol | Open Interest | % Chg | Future Price | % Chg |
|------------|---------------|--------|--------------|-------|
| DEEPAKNTR | 2099400 | 11.03% | 3018.9 | 1.80% |
| GODREJCP | 7710500 | 10.93% | 1466.65 | 0.36% |
| TORNTPHARM | 1699000 | 8.81% | 3200.4 | 0.81% |
| LALPATHLAB | 1079700 | 6.92% | 3091.9 | 0.11% |

Stock Futures - Short Build Up

| Symbol | Open Interest | % Chg | Future Price | % Chg |
|------------|---------------|--------|--------------|--------|
| LICHSFIN | 35646000 | 11.39% | 646.5 | -5.05% |
| TVSMOTOR | 5317200 | 8.62% | 2483.35 | -0.55% |
| CANFINHOME | 5902650 | 5.27% | 770.6 | -1.83% |
| MOTHERSON | 139926800 | 5.02% | 175.1 | -0.44% |

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 | 2343600 | 3081 | 3200 | 1280400 |
| ADANIPTS | 1600 | 3679200 | 1501.95 | 1500 | 1281200 |
| APOLLOHOSP | 6800 | 133750 | 6678.05 | 6000 | 48625 |
| ASIANPAINT | 3200 | 752600 | 3115.55 | 3000 | 341800 |
| AXISBANK | 1200 | 6102500 | 1132.4 | 1100 | 1810000 |
| BAJAJ-AUTO | 10000 | 140850 | 9456.5 | 9000 | 63600 |
| BAJAJFINSV | 1700 | 830500 | 1568.15 | 1600 | 404000 |
| BAJFINANCE | 7000 | 829625 | 6558.2 | 6600 | 449250 |
| BHARTIARTL | 1500 | 3341625 | 1443.15 | 1420 | 1139525 |
| BPCL | 360 | 6274800 | 335.55 | 300 | 2692800 |
| BRITANNIA | 6500 | 209600 | 5875.55 | 5700 | 133400 |
| CIPLA | 1600 | 1404000 | 1535.95 | 1500 | 651300 |
| COALINDIA | 550 | 6415500 | 497.2 | 450 | 3183600 |
| DIVISLAB | 5000 | 227200 | 4851.15 | 4500 | 116000 |
| DRREDDY | 7000 | 189125 | 6839.3 | 6500 | 251750 |
| EICHERMOT | 5000 | 371000 | 4614.95 | 4600 | 142275 |
| GRASIM | 2800 | 316000 | 2634.1 | 2800 | 255500 |
| HCLTECH | 1640 | 826000 | 1590 | 1600 | 400050 |
| HDFCBANK | 1700 | 9873600 | 1609.7 | 1600 | 4734950 |
| HDFCLIFE | 720 | 2339700 | 683.3 | 700 | 679800 |
| HEROMOTOCO | 5600 | 313050 | 5196.15 | 5000 | 124800 |
| HINDALCO | 700 | 2882600 | 609.95 | 600 | 1757000 |
| HINDUNILVR | 2800 | 1457400 | 2756.65 | 2700 | 1099500 |
| ICICIBANK | 1220 | 5240900 | 1162.25 | 1150 | 1371300 |
| INDUSINDBK | 1500 | 1549500 | 1388.5 | 1400 | 1013500 |

| HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE | | | | | |
|--|-----------|----------|----------|-----------|----------|
| NIFTY 50 | CE STRIKE | CE OI | CMP | PE Strike | PE OI |
| INFY | 1900 | 2668800 | 1760.05 | 1700 | 1535600 |
| ITC | 500 | 13633600 | 489.05 | 500 | 3467200 |
| JSWSTEEL | 960 | 1626750 | 886.25 | 800 | 456975 |
| KOTAKBANK | 1840 | 1818800 | 1775.15 | 1800 | 684000 |
| LT | 3800 | 1248300 | 3591.05 | 3500 | 634050 |
| LTIM | 5700 | 184500 | 5472.85 | 5300 | 74250 |
| M&M | 3000 | 2014950 | 2647.25 | 2600 | 636650 |
| MARUTI | 14000 | 681700 | 12188.95 | 12000 | 249050 |
| NESTLEIND | 2500 | 487600 | 2517.8 | 2500 | 270600 |
| NTPC | 430 | 10798500 | 412.6 | 400 | 2910000 |
| ONGC | 350 | 17359650 | 305.35 | 310 | 4096400 |
| POWERGRID | 350 | 4366800 | 339.95 | 340 | 2286000 |
| RELIANCE | 3000 | 5178750 | 2917.9 | 3000 | 2090750 |
| SBILIFE | 1800 | 432375 | 1682.95 | 1600 | 154875 |
| SBIN | 900 | 11844750 | 801.2 | 800 | 5315250 |
| SUNPHARMA | 1780 | 3105200 | 1714.65 | 1700 | 894250 |
| TATACONSUM | 1220 | 1042872 | 1192.25 | 1214.9 | 485184 |
| TATAMOTORS | 1200 | 10611150 | 1014.25 | 1100 | 2425500 |
| TATASTEEL | 170 | 48933500 | 151.2 | 150 | 18518500 |
| TCS | 4400 | 819525 | 4194.4 | 4200 | 455875 |
| TECHM | 1560 | 789600 | 1488.2 | 1400 | 489000 |
| TITAN | 3500 | 991725 | 3355.5 | 3500 | 291550 |
| ULTRACEMCO | 12000 | 190000 | 11389.45 | 11000 | 67600 |
| UPL | 600 | 2925000 | 535.4 | 550 | 999700 |
| WIPRO | 600 | 6508500 | 492.25 | 500 | 2667000 |

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 | -31466 | -34924 | 78719 | 110185 | INDEX FUT | 11082 | -533 | -79838 | -90920 |
| INDEX CALL | 317131 | -159074 | 526769 | 209638 | INDEX CALL | 0 | 0 | 2078 | 2078 |
| INDEX PUT | 380866 | -104119 | 750382 | 369516 | INDEX PUT | 2696 | 24299 | 408374 | 405678 |
| STK FUT | -19249 | 11941 | 624353 | 643602 | STK FUT | -5922 | -36208 | -2880500 | -2874578 |
| CLIENTS | TODAY | PREV DAY | NET | Net 1 Day Ago | PRO | TODAY | PREV DAY | NET | Net 1 Day Ago |
| INDEX FUT | 28193 | 26389 | 5474 | -22719 | INDEX FUT | -7809 | 9068 | -4355 | 3454 |
| INDEX CALL | -159908 | 613063 | 244007 | 403915 | INDEX CALL | -157223 | -453989 | -772854 | -615631 |
| INDEX PUT | -332419 | 281872 | -973251 | -640832 | INDEX PUT | -51143 | -202052 | -185505 | -134362 |
| STK FUT | 12233 | -28206 | 1868385 | 1856152 | STK FUT | 12938 | 52473 | 387762 | 374824 |

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