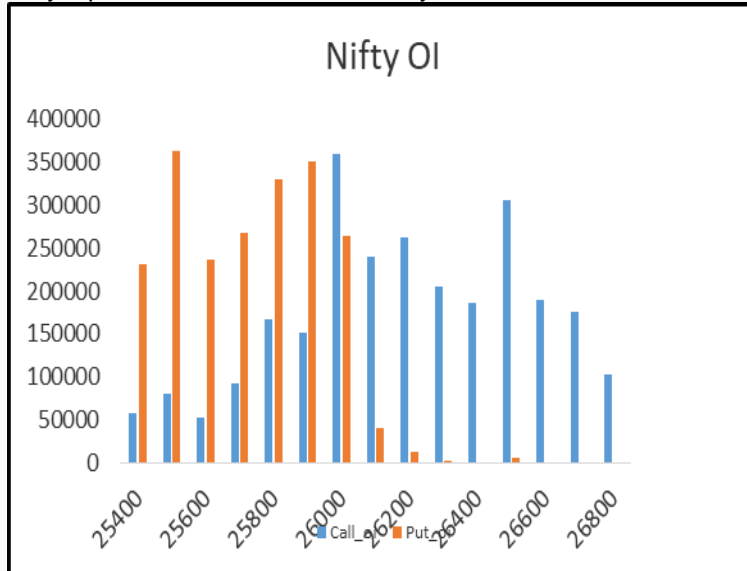


| Nifty Futures View | | Volatility | | BankNifty Futures View | |
|--------------------|----------------|----------------------|-------|------------------------|----------------|
| Nifty Futures | 25998.2 | India VIX Index | 12.74 | BankNifty Futures | 54335.4 |
| Nifty Futures OI | 1,90,20,250 | Nifty ATM Avg IV | 12.51 | BankNifty Futures OI | 20,16,315 |
| Change in OI | -69,825 | BankNifty ATM Avg IV | 15.38 | Change in OI | 8,51,055 |
| Premium / Discount | -5.95 | PCR NIFTY | 1.30 | Premium / Discount | 233.75 |
| Inference | Short Covering | PCR BANKNIFTY | 0.87 | Inference | Short Covering |

Nifty Options OI Distribution-Weekly

The session that was -

Nifty Futures closed 0.2% higher at 25,998 yesterday, with a 0.4% decrease in open interest, indicating Short Covering. The front-month contract closed at a discount of 5 points, down from 4 points premium in the previous session.

Bank Nifty closed the session 0.06% higher at 54,335 yesterday along with a 29.7% decrease in open interest, indicating that short positions were covered. The index settled at a premium of 234 points compared to 58 points premium seen in the prior session.

In the derivatives markets, FI's -

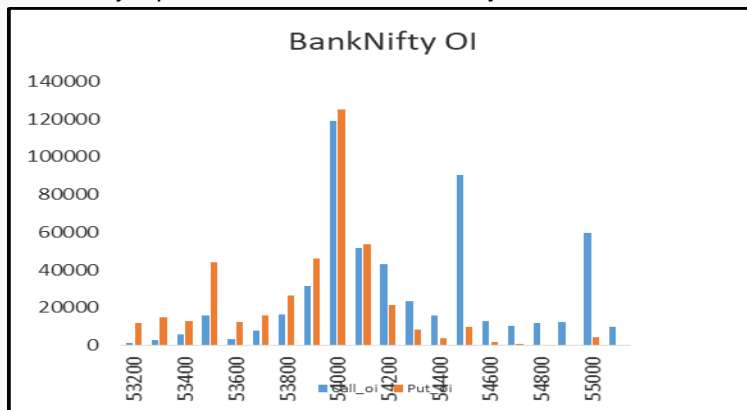
- Sold Index Futures to the tune of 679 Cr
- Sold Index Options worth 56,715 Cr
- Sold Stock Futures to the tune of 3,052 Cr
- Bought Stock Options to the tune of 1,832 Cr
- Were net sellers in the derivatives segment to the tune of 58,615 Cr.

In the Cash Segment

FIIs sold stocks worth 974 Cr & DII bought 1,779 Cr.

Volatility and PCR insights -

The India VIX index ended at 12.7 vs 13.3 with the Nifty ATM IV settling at 12.5, while Bank Nifty ATM IV finished at 15.3

Bank Nifty Options OI Distribution-Weekly


Index options PCR ended at 1.26 v/s 1.39 from the previous session.

Options Open Interest Concentration for current expiration cycle –

Nifty Puts show the highest OI concentration at 25,500 followed by 25,900 and 25,800 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 54,000 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 54,500 strikes, which will serve as upside hurdles.

SECURITIES IN BAN PERIOD: ABFRL, GRANULES, HINDCOPPER,IDEA, IEX

Stock Futures - Long Build

| Symbol | Open Interest | % Chg | Future Price | % Chg |
|------------|--------------------------|-------|--------------|-------|
| SAIL | 14,41,08,00 ₀ | 9.5% | 134.46 | 0.3% |
| NTPC | 13,44,49,50 ₀ | 9.3% | 434.9 | 1.6% |
| MGL | 24,90,400 | 9.0% | 1950.35 | 0.9% |
| MUTHOOTFIN | 45,29,250 | 8.4% | 2043 | 2.6% |

Stock Futures - Short Build Up

| Symbol | Open Interest | % Chg | Future Price | % Chg |
|------------|--------------------------|-------|--------------|-------|
| DABUR | 1,76,58,75 ₀ | 31.3% | 626.3 | -4.6% |
| PNB | 31,40,16,0 ₀₀ | 11.9% | 104.92 | -2.6% |
| CUMMINSIND | 52,71,600 | 8.6% | 3756.4 | -2.6% |
| BALKRISIND | 21,04,800 | 8.5% | 3039.35 | -2.6% |

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 | 3200 | 1077300 | 3103 | 3000 | 1134300 |
| ADANIPTS | 1500 | 2094800 | 1452 | 1200 | 773200 |
| APOLLOHOSP | 7200 | 89500 | 7131 | 7000 | 127125 |
| ASIANPAINT | 3400 | 532200 | 3250 | 3200 | 177200 |
| AXISBANK | 1220 | 1804375 | 1267 | 1200 | 1243125 |
| BAJAJ-AUTO | 13000 | 100725 | 12392 | 11000 | 130800 |
| BAJAJFINSV | 1900 | 1590000 | 1927 | 1800 | 1101500 |
| BAJFINANCE | 8000 | 627000 | 7616 | 7200 | 338375 |
| BHARTIARTL | 1600 | 2711300 | 1760 | 1600 | 1816400 |
| BPCL | 370 | 6310800 | 340 | 320 | 2601000 |
| BRITANNIA | 6250 | 99800 | 6178 | 6000 | 89600 |
| CIPLA | 1700 | 700050 | 1642 | 1640 | 388700 |
| COALINDIA | 520 | 5126100 | 506 | 480 | 3864000 |
| DIVISLAB | 5600 | 221800 | 5393 | 5100 | 109600 |
| DRREDDY | 7200 | 714875 | 6684 | 6500 | 111500 |
| EICHERMOT | 5000 | 345100 | 4906 | 4800 | 89250 |
| GRASIM | 2800 | 443500 | 2658 | 2700 | 168000 |
| HCLTECH | 1800 | 1176700 | 1784 | 1760 | 360850 |
| HDFCBANK | 1660 | 2688400 | 1776 | 1700 | 2292950 |
| HDFCLIFE | 770 | 4537500 | 716 | 700 | 610500 |
| HEROMOTOCO | 6200 | 286650 | 6073 | 5900 | 291750 |
| HINDALCO | 700 | 2585800 | 717 | 700 | 2230200 |
| HINDUNILVR | 2860 | 798300 | 2943 | 2900 | 593100 |
| ICICIBANK | 1330 | 1602300 | 1323 | 1200 | 1752800 |
| INDUSINDBK | 1460 | 1379500 | 1440 | 1400 | 719000 |

| HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE | | | | | |
|--|-----------|----------|-------|-----------|----------|
| NIFTY 50 | CE STRIKE | CE OI | CMP | PE Strike | PE OI |
| INFY | 1960 | 2734000 | 1894 | 1880 | 711200 |
| ITC | 520 | 8265600 | 517 | 500 | 2947200 |
| JSWSTEEL | 1000 | 930825 | 982 | 940 | 556200 |
| KOTAKBANK | 1860 | 817200 | 1896 | 1860 | 903200 |
| LT | 3800 | 695400 | 3796 | 3700 | 794250 |
| LTIM | 6500 | 319500 | 6093 | 6100 | 81900 |
| M&M | 3150 | 695450 | 3091 | 2800 | 666050 |
| MARUTI | 12500 | 431700 | 12745 | 12500 | 312100 |
| NESTLEIND | 2500 | 205600 | 2694 | 2500 | 179800 |
| NTPC | 440 | 10930500 | 435 | 425 | 5988000 |
| ONGC | 340 | 7418950 | 298 | 290 | 4989600 |
| POWERGRID | 350 | 7538400 | 364 | 350 | 5425200 |
| RELIANCE | 3000 | 5212000 | 2989 | 3000 | 1826750 |
| SBILIFE | 1920 | 969000 | 1867 | 1880 | 133875 |
| SBIN | 820 | 6666000 | 794 | 780 | 4524750 |
| SUNPHARMA | 1840 | 2295650 | 1871 | 1840 | 1598450 |
| TATACONSUM | 1220 | 725496 | 1189 | 1200 | 156864 |
| TATAMOTORS | 1100 | 8933100 | 964 | 1000 | 2042150 |
| TATASTEEL | 165 | 14118500 | 162 | 150 | 15306500 |
| TCS | 4500 | 1491175 | 4272 | 4300 | 357700 |
| TECHM | 1660 | 1188600 | 1605 | 1600 | 633600 |
| TITAN | 3800 | 263200 | 3737 | 3700 | 223125 |
| ULTRACEMCO | 12000 | 92100 | 11818 | 11400 | 46500 |
| UPL | 620 | 1384500 | 600 | 600 | 562900 |
| WIPRO | 550 | 4605000 | 536 | 520 | 2757000 |

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 | 13493 | -21247 | 352051 | 338558 | INDEX FUT | -1316 | -53 | -46949 | -45633 |
| INDEX CALL | -22962 | -114517 | 745020 | 767982 | INDEX CALL | 0 | 0 | 2078 | 2078 |
| INDEX PUT | -4981 | -91037 | 666680 | 671661 | INDEX PUT | -92011 | -103965 | 292540 | 384551 |
| STK FUT | -41044 | 38346 | 769694 | 810738 | STK FUT | -1839 | -21239 | -2889155 | -2887316 |
| CLIENTS | TODAY | PREV DAY | NET | Net 1 Day Ago | PRO | TODAY | PREV DAY | NET | Net 1 Day Ago |
| INDEX FUT | 9537 | 12896 | -232709 | -242246 | INDEX FUT | -21714 | 8404 | -72393 | -50679 |
| INDEX CALL | -304932 | 280372 | -835630 | -530698 | INDEX CALL | 327894 | -165855 | 88532 | -239362 |
| INDEX PUT | -163819 | 54504 | -591810 | -427991 | INDEX PUT | 260811 | 140498 | -367410 | -628221 |
| STK FUT | 42096 | 12728 | 1848670 | 1806574 | STK FUT | 787 | -29835 | 270791 | 270004 |

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