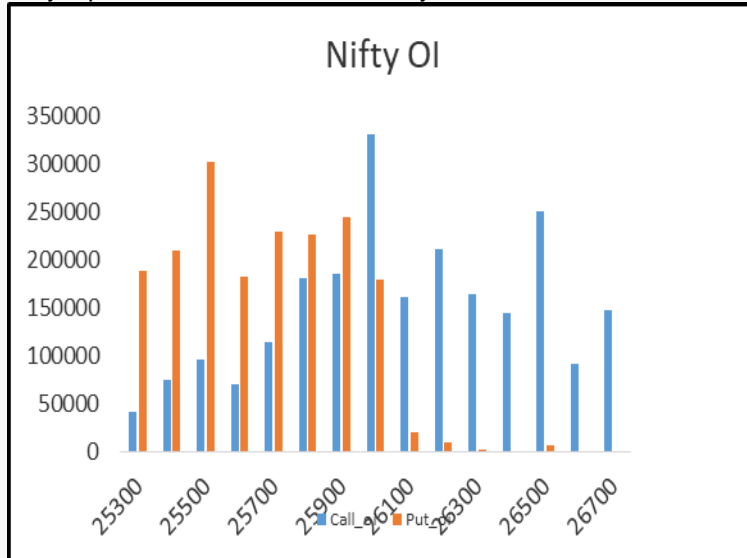


| Nifty Futures View | | Volatility | | BankNifty Futures View | |
|--------------------|---------------|----------------------|-------|------------------------|----------------|
| Nifty Futures | 25944.7 | India VIX Index | 13.39 | BankNifty Futures | 54026.3 |
| Nifty Futures OI | 1,90,90,075 | Nifty ATM Avg IV | 13.32 | BankNifty Futures OI | 28,67,370 |
| Change in OI | 7,82,500 | BankNifty ATM Avg IV | 15.18 | Change in OI | 1,27,425 |
| Premium / Discount | 4.30 | PCR NIFTY | 1.26 | Premium / Discount | 57.70 |
| Inference | Long Build Up | PCR BANKNIFTY | 1.15 | Inference | Short Build Up |

Nifty Options OI Distribution-Weekly

The session that was -

Nifty Futures closed 0.1% higher at 25,945 yesterday, with a 4.3% increase in open interest, indicating Long Build Up. The front-month contract closed at a premium of 4 points, down from 21 points discount in the previous session.

Bank Nifty closed the session 0.09% lower at 54,026 yesterday along with a 4.6% increase in open interest, indicating that short positions were build. The index settled at a premium of 58 points compared to 34 points discount seen in the prior session.

In the derivatives markets, FII's -

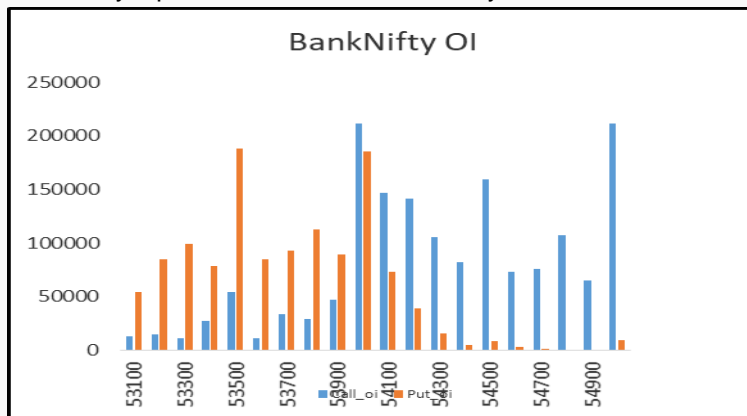
- Sold Index Futures to the tune of 1,482 Cr
- Sold Index Options worth 26,142 Cr
- Bought Stock Futures to the tune of 3,233 Cr
- Bought Stock Options to the tune of 2,772 Cr
- Were net sellers in the derivatives segment to the tune of 21,620 Cr.

In the Cash Segment

FIIs sold stocks worth 2,784 Cr & DII bought 3,868 Cr.

Volatility and PCR insights -

The India VIX index ended at 13.3 vs 13.8 with the Nifty ATM IV settling at 13.3, while Bank Nifty ATM IV finished at 15.1

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 25,700 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 53,500 followed by 54,000 which will be key levels to monitor on the downside.

Bank Nifty Calls show heightened concentration at the 55,000 and 54,000 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 |
|------------|---------------|-------|--------------|-------|
| POWERGRID | 8,88,04,800 | 11.5% | 350.4 | 2.6% |
| HINDALCO | 4,22,78,600 | 10.8% | 717.5 | 3.9% |
| JINDALSTEL | 1,68,57,500 | 9.5% | 1042.75 | 2.1% |
| METROPOLIS | 13,86,000 | 6.8% | 2192.85 | 0.6% |

Stock Futures - Short Build Up

| Symbol | Open Interest | % Chg | Future Price | % Chg |
|-----------|---------------|-------|--------------|-------|
| RBLBANK | 8,26,70,000 | 11.1% | 211.77 | -1.3% |
| DIVISLAB | 46,43,000 | 8.9% | 5372.2 | 0.0% |
| INDIAMART | 16,58,100 | 7.8% | 2978.35 | -2.4% |
| ACC | 59,96,100 | 6.2% | 2459 | -1.0% |

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 | 1221000 | 3099 | 3000 | 1174200 |
| ADANIPTS | 1500 | 2720400 | 1459 | 1200 | 787200 |
| APOLLOHOSP | 7200 | 139500 | 7136 | 7000 | 137375 |
| ASIANPAINT | 3300 | 673600 | 3250 | 3200 | 252400 |
| AXISBANK | 1220 | 1905625 | 1241 | 1200 | 1325000 |
| BAJAJ-AUTO | 13000 | 127875 | 12401 | 12000 | 189825 |
| BAJAJFINSV | 1900 | 2362500 | 1907 | 1800 | 1385000 |
| BAJFINANCE | 8000 | 872875 | 7546 | 7400 | 409125 |
| BHARTIARTL | 1600 | 2773525 | 1757 | 1600 | 1848700 |
| BPCL | 370 | 6589800 | 340 | 320 | 2725200 |
| BRITANNIA | 6250 | 134800 | 6204 | 6100 | 105600 |
| CIPLA | 1700 | 1057550 | 1640 | 1640 | 503100 |
| COALINDIA | 510 | 6541500 | 505 | 480 | 4323900 |
| DIVISLAB | 5500 | 243600 | 5372 | 5300 | 159000 |
| DRREDDY | 7200 | 840750 | 6643 | 6500 | 156500 |
| EICHERMOT | 5000 | 421400 | 4884 | 4800 | 105175 |
| GRASIM | 2800 | 504750 | 2622 | 2700 | 201250 |
| HCLTECH | 1800 | 1299900 | 1778 | 1740 | 390600 |
| HDFCBANK | 1660 | 2718100 | 1769 | 1700 | 2755500 |
| HDFCLIFE | 770 | 4538600 | 720 | 700 | 726000 |
| HEROMOTOCO | 6300 | 329850 | 6134 | 5900 | 300300 |
| HINDALCO | 720 | 3113600 | 718 | 700 | 2370200 |
| HINDUNILVR | 2860 | 803400 | 2952 | 2900 | 719700 |
| ICICIBANK | 1330 | 2148300 | 1319 | 1200 | 2035600 |
| INDUSINDBK | 1500 | 1789000 | 1451 | 1460 | 864000 |

| HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE | | | | | |
|--|-----------|----------|-------|-----------|----------|
| NIFTY 50 | CE STRIKE | CE OI | CMP | PE Strike | PE OI |
| INFY | 1960 | 2778000 | 1902 | 1900 | 1004400 |
| ITC | 520 | 10956800 | 516 | 500 | 3457600 |
| JSWSTEEL | 1000 | 1606500 | 990 | 980 | 627750 |
| KOTAKBANK | 1860 | 874000 | 1916 | 1860 | 866000 |
| LT | 3750 | 732750 | 3797 | 3700 | 754350 |
| LTIM | 6500 | 256950 | 6337 | 6200 | 159600 |
| M&M | 3100 | 743050 | 3079 | 2800 | 1099350 |
| MARUTI | 12500 | 437500 | 12721 | 12200 | 351450 |
| NESTLEIND | 2500 | 207600 | 2696 | 2500 | 187800 |
| NTPC | 430 | 12430500 | 428 | 420 | 5443500 |
| ONGC | 330 | 8208200 | 300 | 290 | 4912600 |
| POWERGRID | 350 | 7887600 | 350 | 330 | 4204800 |
| RELIANCE | 3000 | 6516750 | 2984 | 3000 | 2277500 |
| SBILIFE | 1920 | 995250 | 1868 | 1800 | 175125 |
| SBIN | 820 | 8462250 | 800 | 780 | 5737500 |
| SUNPHARMA | 1840 | 2483600 | 1868 | 1840 | 1479800 |
| TATACONSUM | 1250 | 769272 | 1212 | 1190 | 331968 |
| TATAMOTORS | 1100 | 11693550 | 979 | 1000 | 2212650 |
| TATASTEEL | 155 | 14943500 | 160 | 150 | 16610000 |
| TCS | 4500 | 2191700 | 4280 | 4300 | 525525 |
| TECHM | 1660 | 1194000 | 1640 | 1600 | 793200 |
| TITAN | 3800 | 257950 | 3791 | 3700 | 291550 |
| ULTRACEMCO | 12000 | 141900 | 11772 | 11400 | 57000 |
| UPL | 620 | 1513200 | 603 | 600 | 755300 |
| WIPRO | 550 | 5890500 | 539 | 520 | 3175500 |

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 | -21247 | 743 | 338558 | 359805 | INDEX FUT | -53 | 4278 | -45633 | -45580 |
| INDEX CALL | -114517 | 61568 | 767982 | 882499 | INDEX CALL | 0 | 0 | 2078 | 2078 |
| INDEX PUT | -91037 | 51783 | 671661 | 762698 | INDEX PUT | -103965 | -137976 | 384551 | 488516 |
| STK FUT | 38346 | 7165 | 810738 | 772392 | STK FUT | -21239 | 8698 | -2887316 | -2866077 |
| CLIENTS | TODAY | PREV DAY | NET | Net 1 Day Ago | PRO | TODAY | PREV DAY | NET | Net 1 Day Ago |
| INDEX FUT | 12896 | -4093 | -242246 | -255142 | INDEX FUT | 8404 | -928 | -50679 | -59083 |
| INDEX CALL | 280372 | 221630 | -530698 | -811070 | INDEX CALL | -165855 | -283198 | -239362 | -73507 |
| INDEX PUT | 54504 | 370211 | -427991 | -482495 | INDEX PUT | 140498 | -284018 | -628221 | -768719 |
| STK FUT | 12728 | 54 | 1806574 | 1793846 | STK FUT | -29835 | -15917 | 270004 | 299839 |

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