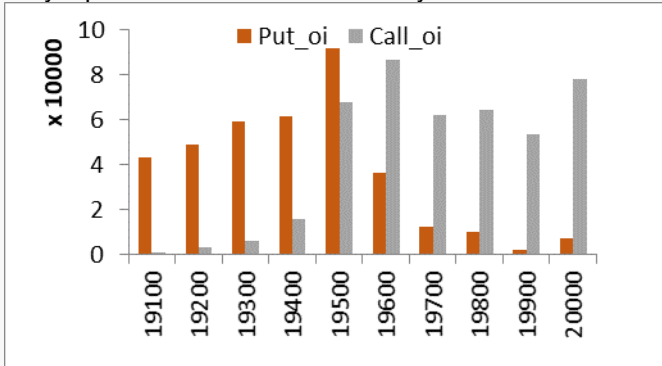


| Nifty Futures View | |
|-------------------------|---------------|
| Nifty Active Futures | 19568.00 |
| Nifty Active Futures OI | 1,10,72,400 |
| Change in OI | 653400 |
| Premium / Discount | 22.00 |
| Inference | Long Build Up |

| Volatility | |
|-------------------|--------------|
| India VIX Index | 10.94 |
| Nifty ATM Call IV | 7.28 |
| Nifty ATM Put IV | 10.96 |
| PCR Index Options | 0.96 |
| PCR F&O Total | 0.99 |

| BankNifty Futures View | |
|-----------------------------|----------------|
| BankNifty Active Futures | 44411.00 |
| BankNifty Active Futures OI | 25,40,265 |
| Change in OI | -119925 |
| Premium / Discount | 198.00 |
| Inference | Short Covering |

Nifty Options OI Distribution-Weekly



HIGHLIGHTS:

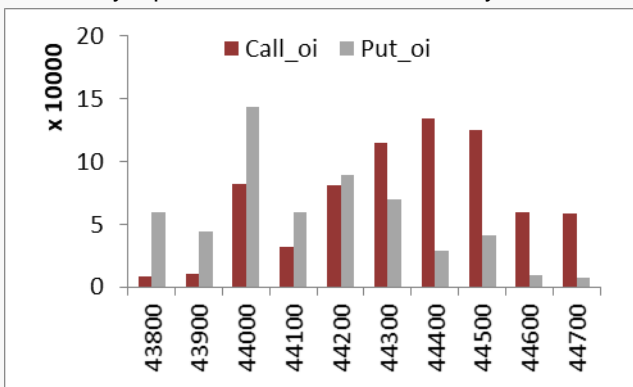
Nifty futures yesterday closed at 19568 on a positive note with 6.27% Increase in the open interest indicating Long Build Up. Nifty Futures yesterday closed at a premium of 22 points compared to its previous day premium of 33 points. BankNifty yesterday closed at 44411 on a positive note with 4.51% Decrease in open interest indicating Short Covering. BankNifty Futures yesterday closed at a premium of 198 points compared to its previous day premium of 250 points.

In Yesterday Trading Session FII's

Bought Index Futures to the tune of 524 CR,
Sold Index Option worth 69440 CR
Bought Stock Futures to the tune of 1501 CR
Net Sellers in the derivative segment to the tune of 67268 crores.
While in Cash Segment
FII Sold 1864 CR & DII Bought 521 CR

India VIX index is at 10.94 v/s 11.65 ATM CE IV 7.28 & PE IV 10.96

Bank Nifty Options OI Distribution-Weekly



Yesterday Index options PCR is at 0.96 as compared to 0.96

Nifty Put options OI distribution shows that 19500 has highest OI concentration followed by 19400 & 19300 which may act as support for current expiry.

Nifty Call strike 19600 followed by 20000 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 44000 has highest OI concentration followed 44200 which may act as support for current expiry.

BankNifty Call strike 44400 followed by 44500 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: DELTACORP, IBULHSGFIN MANAPPURAM, PNB

Stock Futures - Long Build

| Symbol | Fut Price | % Chg | Open Interest | % Chg |
|------------|-----------|-------|---------------|--------|
| COROMANDEL | 1170.90 | 2.34% | 1428700.00 | 13.52% |
| MFSL | 916.60 | 3.10% | 9005600.00 | 9.65% |
| SUNTV | 635.15 | 3.63% | 9153000.00 | 7.92% |
| LAURUSLABS | 392.90 | 0.70% | 13081500.00 | 7.85% |

Stock Futures - Short Build Up

| Symbol | Fut Price | % Chg | Open Interest | % Chg |
|------------|-----------|--------|---------------|--------|
| OBEROIRLTY | 1094.25 | -2.57% | 7613200.00 | 10.91% |
| DALBHARAT | 2269.60 | -2.04% | 1639000.00 | 9.16% |
| MARICO | 544.90 | -5.06% | 12949200.00 | 8.15% |
| DIXON | 5174.15 | -1.28% | 1301000.00 | 7.79% |

Nifty 50 Open Interest (OI) Dashboard

| HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE | | | | | |
|--|-----------|----------|---------|-----------|---------|
| NIFTY 50 | CE STRIKE | CE OI | CMP | PE Strike | PE OI |
| ADANIANT | 2500 | 920100 | 2478.9 | 2000 | 594600 |
| ADANIAPORTS | 850 | 1953600 | 829.35 | 800 | 1020000 |
| APOLLOHOSP | 5200 | 193125 | 5071.1 | 5000 | 70125 |
| ASIANPAINT | 3400 | 1044800 | 3219.8 | 3100 | 402400 |
| AXISBANK | 1060 | 1709375 | 1007.2 | 1000 | 1336875 |
| BAJAJ-AUTO | 5200 | 231750 | 5024.05 | 5000 | 97500 |
| BAJAJFINSV | 1600 | 753500 | 1549.1 | 1500 | 325500 |
| BAJFINANCE | 8000 | 558250 | 7880.9 | 7500 | 272125 |
| BHARTIARTL | 940 | 2670450 | 929.15 | 900 | 798950 |
| BPCL | 360 | 3209400 | 346.15 | 340 | 1731600 |
| BRITANNIA | 4600 | 232600 | 4540.95 | 4300 | 97400 |
| CIPLA | 1200 | 557050 | 1166.9 | 1200 | 234000 |
| COALINDIA | 300 | 11512200 | 290.15 | 280 | 3872400 |
| DIVISLAB | 3800 | 212200 | 3706.4 | 3700 | 100600 |
| DRREDDY | 5600 | 198250 | 5432.95 | 5500 | 69750 |
| EICHERMOT | 3500 | 394800 | 3448.1 | 3300 | 161350 |
| GRASIM | 2000 | 450300 | 1895.05 | 1800 | 210425 |
| HCLTECH | 1300 | 1549100 | 1229.05 | 1200 | 665700 |
| HDFCBANK | 1600 | 8484300 | 1541.65 | 1500 | 3063500 |
| HDFCLIFE | 640 | 864600 | 627.5 | 600 | 566500 |
| HEROMOTOCO | 3100 | 377100 | 3020.05 | 3000 | 186600 |
| HINDALCO | 500 | 2424800 | 472.8 | 450 | 824600 |
| HINDUNILVR | 2500 | 1206300 | 2518 | 2500 | 498300 |
| ICICIBANK | 1000 | 4729200 | 943 | 950 | 1856400 |
| INDUSINDBK | 1440 | 729500 | 1408.85 | 1400 | 1022500 |

| HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE | | | | | |
|--|-----------|----------|----------|-----------|----------|
| NIFTY 50 | CE STRIKE | CE OI | CMP | PE Strike | PE OI |
| INFY | 1500 | 2901200 | 1454.65 | 1400 | 1215200 |
| ITC | 450 | 7337600 | 436.9 | 440 | 3331200 |
| JSWSTEEL | 800 | 1173150 | 759.3 | 750 | 716850 |
| KOTAKBANK | 1800 | 1682800 | 1742.5 | 1700 | 815200 |
| LT | 3100 | 807600 | 3101.5 | 3000 | 697800 |
| LTIM | 5500 | 121050 | 5242.25 | 5000 | 77400 |
| M&M | 1600 | 1925700 | 1544.3 | 1500 | 744800 |
| MARUTI | 11000 | 528100 | 10265.6 | 10000 | 161500 |
| NESTLEIND | 23000 | 30200 | 22985.35 | 22000 | 16840 |
| NTPC | 250 | 13773000 | 235.05 | 220 | 2757000 |
| ONGC | 190 | 18156600 | 182.85 | 180 | 4100250 |
| POWERGRID | 200 | 5500800 | 197.3 | 200 | 2862000 |
| RELIANCE | 2400 | 5413500 | 2323.85 | 2300 | 2310500 |
| SBILIFE | 1400 | 397500 | 1278 | 1300 | 216750 |
| SBIN | 600 | 15456000 | 594.45 | 580 | 4179000 |
| SUNPHARMA | 1200 | 1400700 | 1121.55 | 1100 | 277900 |
| TATACONSUM | 900 | 2485800 | 864.35 | 850 | 648900 |
| TATAMOTORS | 650 | 5289600 | 622.65 | 600 | 3065175 |
| TATASTEEL | 130 | 27527500 | 125.55 | 120 | 11071500 |
| TCS | 3600 | 1054200 | 3597.05 | 3500 | 510650 |
| TECHM | 1300 | 1344600 | 1211.45 | 1200 | 660600 |
| TITAN | 3300 | 600000 | 3232.35 | 3000 | 343875 |
| ULTRACEMCO | 8500 | 165600 | 8195.1 | 8000 | 77900 |
| UPL | 620 | 1895400 | 607 | 600 | 1218100 |
| WIPRO | 420 | 3715500 | 408.35 | 400 | 3007500 |

Participant wise Change in Open Interest for Today.

| FI | TODAY | PREV DAY | NET | Net 1 Day Ago | DII | TODAY | PREV DAY | NET | Net 1 Day Ago |
|------------|---------|----------|---------|---------------|------------|--------|----------|----------|---------------|
| INDEX FUT | 3917 | -6335 | -67723 | -71640 | INDEX FUT | -1576 | 1651 | -18470 | -16894 |
| INDEX CALL | -130998 | -12128 | -33531 | 97467 | INDEX CALL | 0 | 0 | 0 | 0 |
| INDEX PUT | -112996 | -33217 | 100133 | 213129 | INDEX PUT | 5319 | 930 | 142849 | 137530 |
| STK FUT | 20842 | -86163 | -191229 | -212071 | STK FUT | 2098 | -1231 | -1591129 | -1593227 |
| CLIENTS | TODAY | PREV DAY | NET | Net 1 Day Ago | PRO | TODAY | PREV DAY | NET | Net 1 Day Ago |
| INDEX FUT | -3066 | -4870 | 65576 | 68642 | INDEX FUT | 725 | 9554 | 20617 | 19892 |
| INDEX CALL | 15786 | -61549 | -140727 | -156513 | INDEX CALL | 115212 | 73677 | 174254 | 59042 |
| INDEX PUT | 24025 | 45901 | -378384 | -402409 | INDEX PUT | 83652 | -13615 | 135401 | 51749 |
| STK FUT | -13778 | 47103 | 1474146 | 1487924 | STK FUT | -9162 | 40291 | 308212 | 317374 |

Inference:

Sold 3,917 Lots of Index Future,
 Sold 1,30,998 Lots of Index Calls,
 Sold 1,12,996 Lots of Index Puts,
 Bought 20,842 Lots of Stock Future,

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