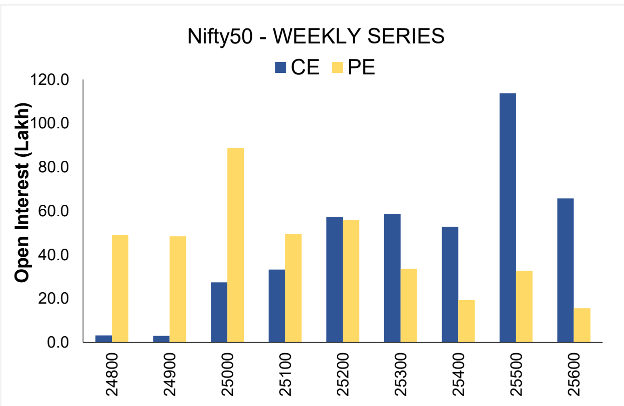
Commentary

INDEX	Close	%Ch
Nifty	25157.50	-0.30%
BankNifty	58800.30	-1.02%
Provisional Cash Figures (in Cr):		
FII/FPI: -1787.66		DII: 4520.47

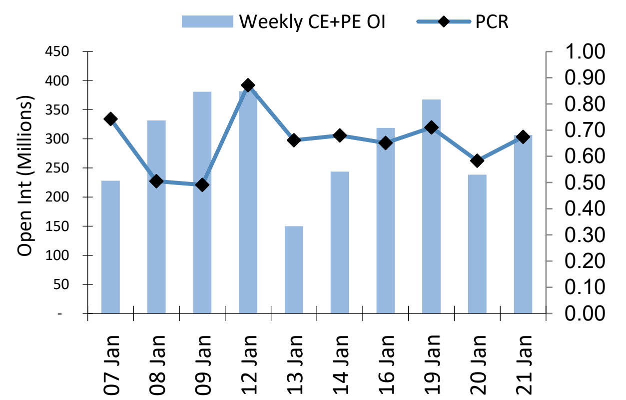
- On Wednesday, initially a continuation of the sell-off was seen pushing Nifty down upto 24,920 levels. However, strong buying emerged at lower levels, propelling Nifty in green towards 25,300, though it eventually settled ~75 points negative.
- In the current Monthly Series, the OI concentration on the CALL side remains at 25500 Strike while for PUTs, at 25000 Strike.
- Monthly PCR jumped to 0.67 from 0.58 earlier.
- FIIs have increased their net Short exposure on Index Options by ~55K contracts, with the overall net position now standing at -424K.

Nifty Open Interest Data *(Weekly Series)*

Nifty Open Interest (OI) Concentration



Nifty Put-Call Ratio (OI)



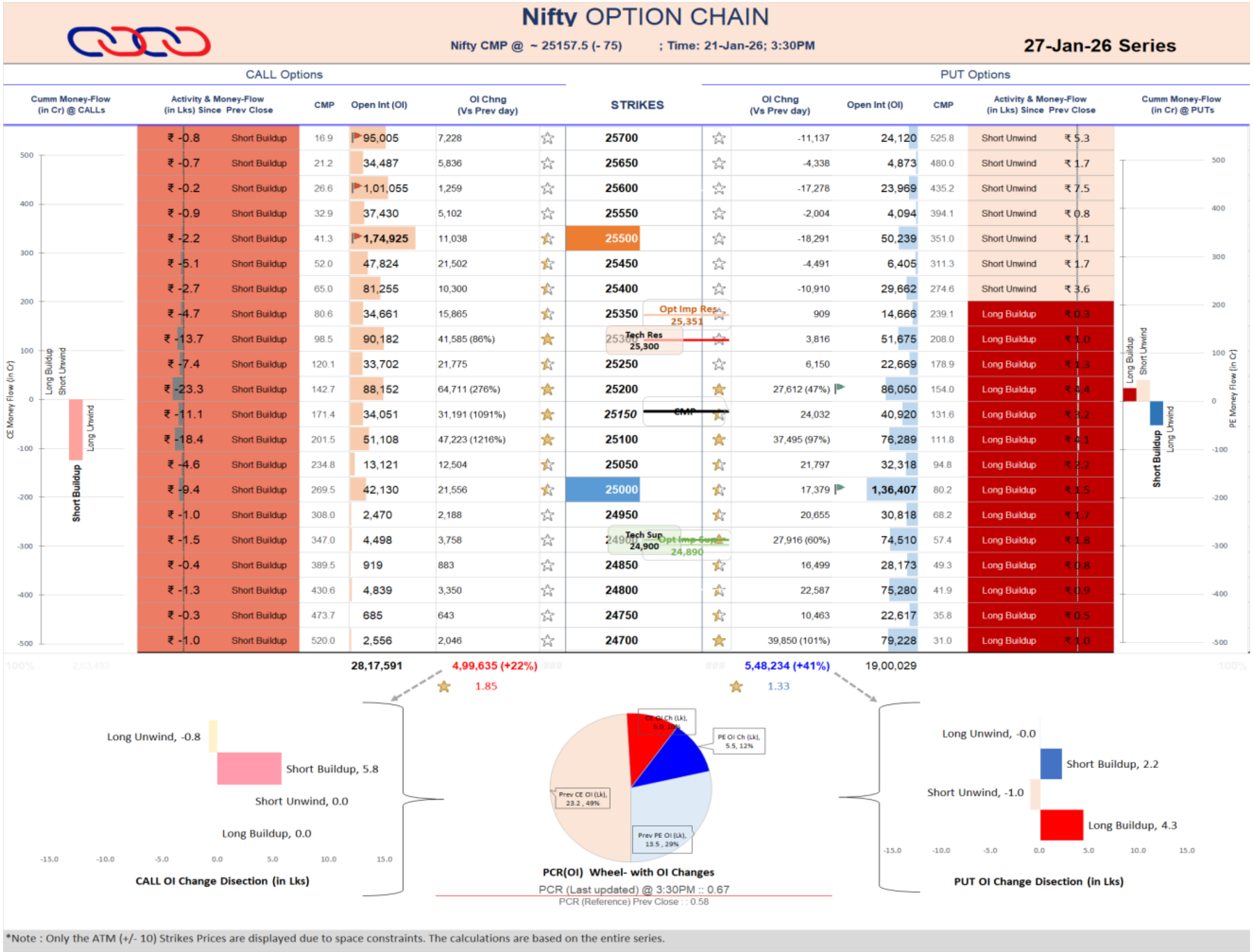
Foreign Institutional Investors (FII) Activity

FII Net Position (Index wise)

INSTRUMENT	Change in Long/Short Bias
Total Index FUT	**-3,155**
Nifty FUT	1,135
BankNifty FUT	-3,665
FinNifty FUT	-13
MidcapNifty FUT	-615
NIftyNxt FUT	3

FII Net Index Options OI

Nifty Options Chain Analysis

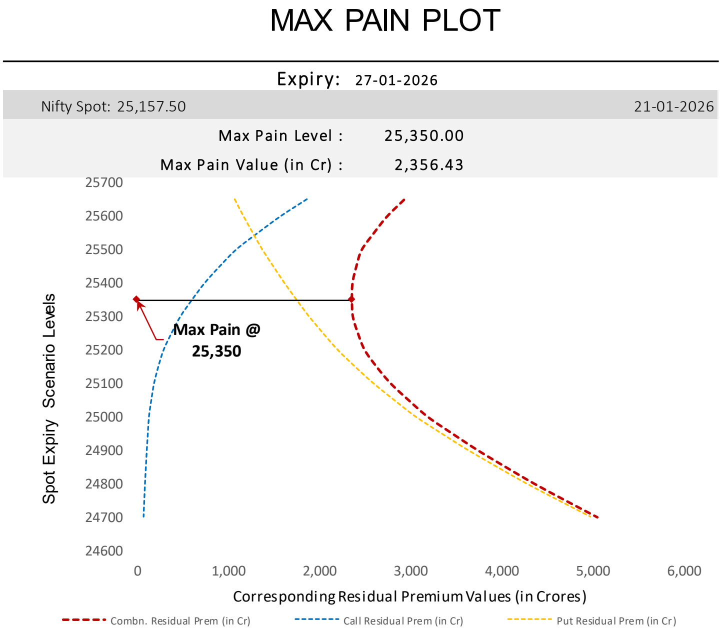


CALL Cumm Money-Flow (in Cr) @ CALLs	CALL Activity & Money-Flow (in Lks) Since Prev Close		CALL CMP	CALL Open Int (OI)	CALL OI Chng (Vs Prev day)	STRIKES	PUT OI Chng (Vs Prev day)	PUT Open Int (OI)	PUT CMP	PUT Activity & Money-Flow (in Lks) Since Prev Close		PUT Cumm Money-Flow (in Cr) @ PUTs
	₹ -0.8	Short Buildup	16.9	95,005	7,228	25700	-11,137	24,120	525.8	Short Unwind	₹ 5.3	
	₹ -0.7	Short Buildup	21.2	34,487	5,836	25650	-4,338	4,873	480.0	Short Unwind	₹ 1.7	
	₹ -0.2	Short Buildup	26.6	1,01,055	1,259	25600	-17,278	23,969	435.2	Short Unwind	₹ 7.5	
	₹ -0.9	Short Buildup	32.9	37,430	5,102	25550	-2,004	4,094	394.1	Short Unwind	₹ 0.8	
	₹ -2.2	Short Buildup	41.3	1,74,925	11,038	25500	-18,291	50,239	351.0	Short Unwind	₹ 7.1	
	₹ -5.1	Short Buildup	52.0	47,824	21,502	25450	-4,491	6,405	311.3	Short Unwind	₹ 1.7	
	₹ -2.7	Short Buildup	65.0	81,255	10,300	25400	-10,910	29,662	274.6	Short Unwind	₹ 3.6	
	₹ -4.7	Short Buildup	80.6	34,661	15,865	25350	909	14,666	239.1	Long Buildup	₹ 0.3	
	₹ -13.7	Short Buildup	98.5	90,182	41,585 (86%)	25300	3,816	51,675	208.0	Long Buildup	₹ 1.0	
	₹ -7.4	Short Buildup	120.1	33,702	21,775	25250	6,150	22,669	178.9	Long Buildup	₹ 1.3	
	₹ -23.3	Short Buildup	142.7	88,152	64,711 (276%)	25200	27,612 (47%)	86,050	154.0	Long Buildup	₹ 4.4	
	₹ -11.1	Short Buildup	171.4	34,051	31,191 (1091%)	25150	24,032	40,920	131.6	Long Buildup	₹ 3.2	
	₹ -18.4	Short Buildup	201.5	51,108	47,223 (1216%)	25100	37,495 (97%)	76,289	111.8	Long Buildup	₹ 4.1	
	₹ -4.6	Short Buildup	234.8	13,121	12,504	25050	21,797	32,318	94.8	Long Buildup	₹ 2.2	
	₹ -9.4	Short Buildup	269.5	42,130	21,556	25000	17,379	1,36,407	80.2	Long Buildup	₹ 1.5	
	₹ -1.0	Short Buildup	308.0	2,470	2,188	24950	20,655	30,818	68.2	Long Buildup	₹ 1.7	
	₹ -1.5	Short Buildup	347.0	4,498	3,758	24900	27,916 (60%)	74,510	57.4	Long Buildup	₹ 1.8	
	₹ -0.4	Short Buildup	389.5	919	883	24850	16,499	28,173	49.3	Long Buildup	₹ 0.8	
	₹ -1.3	Short Buildup	430.6	4,839	3,350	24800	22,587	75,280	41.9	Long Buildup	₹ 0.9	
	₹ -0.3	Short Buildup	473.7	685	643	24750	10,463	22,617	35.8	Long Buildup	₹ 0.5	
	₹ -1.0	Short Buildup	520.0	2,556	2,046	24700	39,850 (101%)	79,228	31.0	Long Buildup	₹ 1.0	
				28,17,591	4,99,635 (+22%)		5,48,234 (+41%)	19,00,029				
					1.85		1.33					

*Note : Only the ATM (+/- 10) Strikes Prices are displayed due to space constraints. The calculations are based on the entire series.

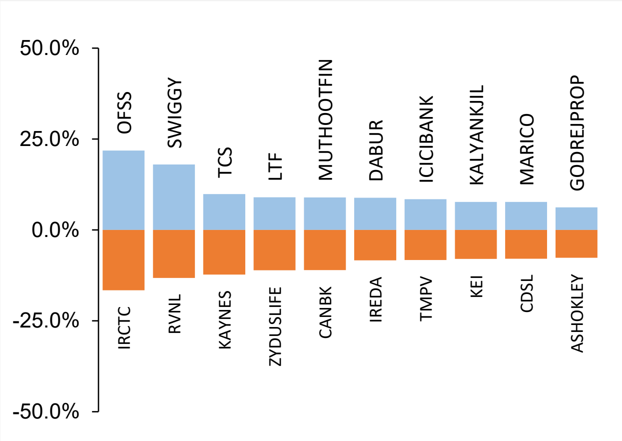
Max Pain Data

SPOT Expiry Scenarios	Call Residual Prem (in Cr)	Put Residual Prem (in Cr)	Combn. Residual Prem (in Cr)
25650	1,858.6	1,070.4	2,928.9
25600	1,576.7	1,165.5	2,742.2
25550	1,327.7	1,268.3	2,596.1
25500	1,090.9	1,372.6	2,463.4
25450	910.9	1,493.1	2,404.0
25400	746.4	1,615.7	2,362.2
25350	608.4	1,748.0	2,356.4
25300	481.6	1,885.1	2,366.7
25250	384.2	2,038.9	2,423.1
25200	297.7	2,200.1	2,497.8
25150	239.8	2,389.3	2,629.1
25100	193.0	2,591.7	2,784.7
25050	162.8	2,819.0	2,981.8
25000	136.9	3,056.7	3,193.7
24950	124.7	3,338.8	3,463.5
24900	113.2	3,631.0	3,744.2
24850	103.3	3,947.3	4,050.6
24800	93.6	4,272.8	4,366.4
24750	85.5	4,622.7	4,708.2
24700	77.7	4,980.0	5,057.7



Stock Activity

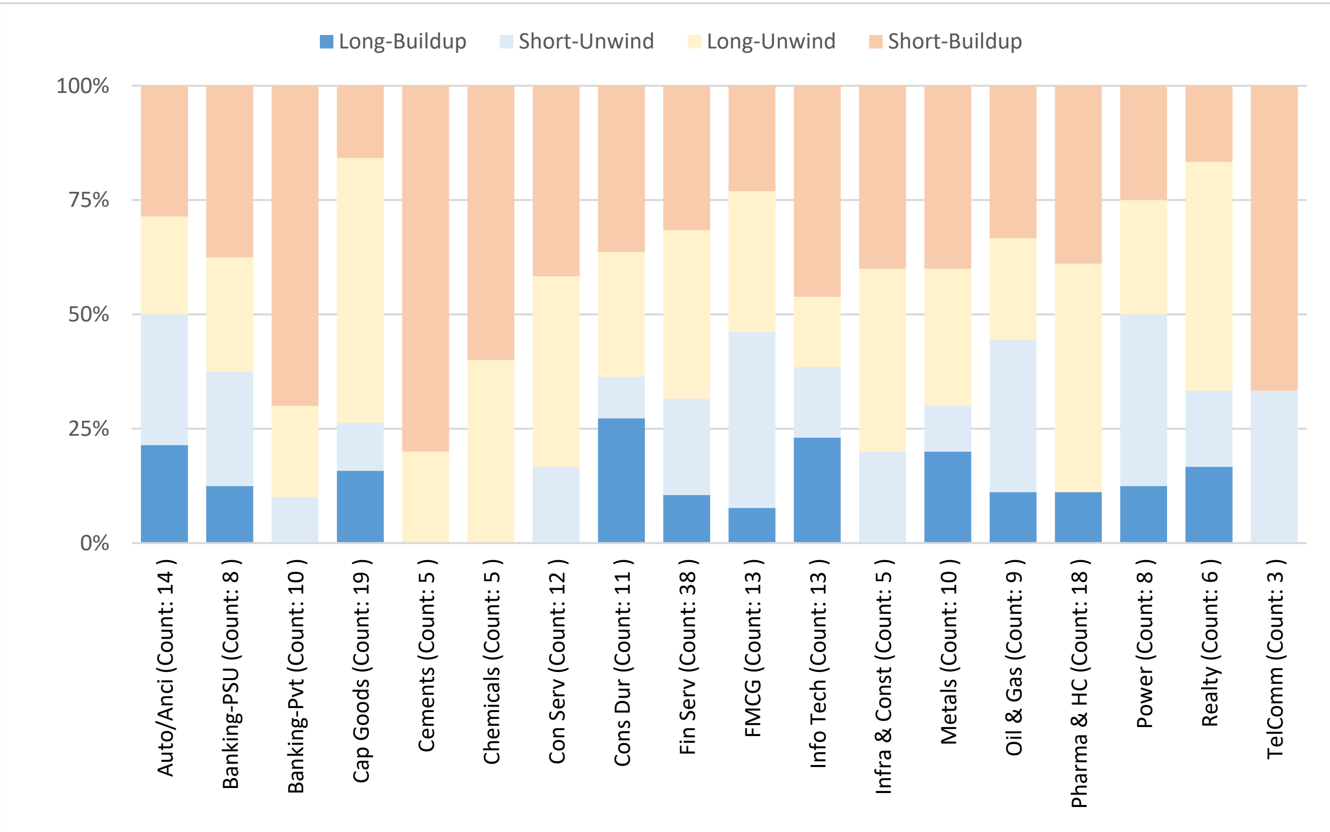
Top10 Futures Open Interest Gainers/Losers



Top10 Options Fresh Commitments

Sectoral Build-up/Unwinding Activity

Sector wise Build-up & Unwinding in Stock Futures - Market-Breadth



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SELL – A condition that indicates a good time to sell a stock. The exact circumstances of the signal will be determined by the indicator that an analyst is using.

Stop Loss Order – An instruction to the broker to buy or sell stock when it trades beyond a specified price. They serve to either protect your profits or limit your losses.

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