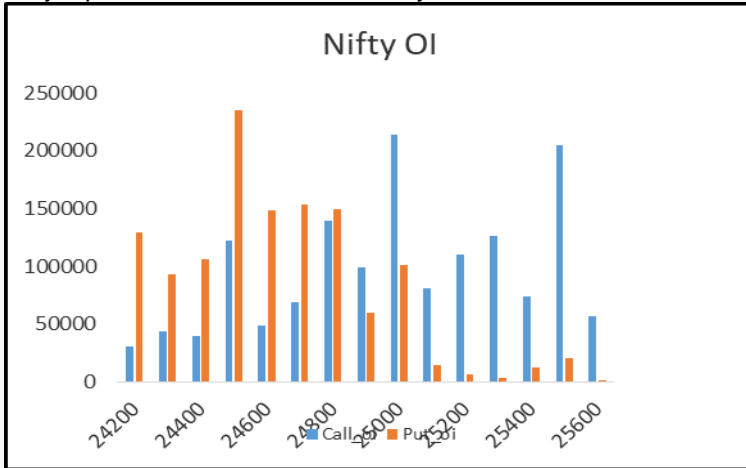


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	24840.45	India VIX Index	13	BankNifty Futures	51037.05
Nifty Futures OI	13185950	Nifty ATM Call IV	10.62	BankNifty Futures OI	3431730
Change in OI	1,45,200	Nifty ATM Put IV	14.04	Change in OI	-1,38,525
Premium / Discount	28.95	PCR NIFTY	1.32	Premium / Discount	51.35
Inference	Long_Buildup	PCR BANKNIFTY	0.92	Inference	Short_Covering

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 24840 yesterday on a positive note, with a price gain of 0.17% and 1.11% increase in the open interest, indicating a Long Build Up.

It closed at a premium of 29 points compared to its previous day's premium of 28 points.

Bank Nifty closed at 51037 yesterday on a negative note with price gain of 0.45% & 3.88% decrease in open interest indicating Short Covering.

It closed at a premium of 51 points compared to its previous day's increase of 121 points.

In Yesterday's Trading Session FII's

Bought Index Futures to the tune of 607 Cr,

Sold Index Option worth 24001 Cr,

Sold Stock Futures to the tune of 1944 Cr,

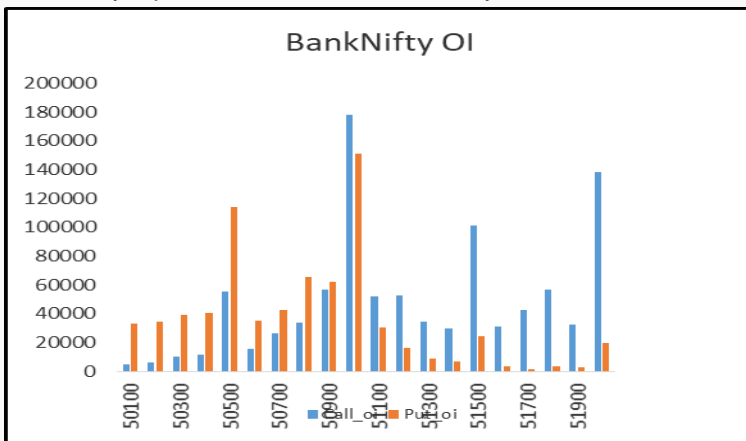
Bought Stock Options to the tune of 510 Cr,

Net Sold in the derivative segment to the tune of **24827 Cr.**

In Cash Segment

FII Bought 1371.79 Cr & DII Bought 2971.80 Cr.

The India VIX index is at 13 vs 13.33, ATM CE IV 10.62 & PE IV 14.04

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 1.32 v/s 1.11 to its previous day closing.

Nifty Put options OI distribution shows that 24500 has the highest OI concentration followed by 24200 and 24400 which may act as support for current expiry.

Nifty Call options OI shows that 25000 has the highest OI followed by 25500 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 51000 has the highest OI concentration followed 50500 which may act as support for the current expiry.

BankNifty Call strike 51000 followed by 51500 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: AARTIIND, ABFRL,SUNTV BSOFT,CHAMBALFERT, GNFC, GRANULES, HINDCOPPER, IEX,INDIACEM, LICHSGFIN, NATIONAALUM, PEL, RBLBANK,

Stock Futures - Long Build

Symbol	Open Interest	% Chg	Future Price	% Chg
DEEPAKNTR	2991000	28.28%	2954.75	0.10%
RBLBANK	81000000	20.55%	230.22	0.59%
AMBUJACEM	37626300	11.10%	634.65	0.74%
JKCEMENT	950500	10.16%	4414.1	2.47%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
IEX	80955000	10.22%	195.47	-0.42%
CHAMBLFERT	14939700	8.57%	523.85	-0.40%
SAIL	138776000	5.72%	134.18	-0.94%
ALKEM	2278000	4.68%	5784.4	-0.22%

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	2425800	3107.85	3000	1378800
ADANIPTS	1600	3230400	1495.5	1500	1762400
APOLLOHOSP	7000	178500	6829.35	6600	129500
ASIANPAINT	3200	792800	3183.75	2900	525400
AXISBANK	1200	6218750	1172.5	1170	1116250
BAJAJ-AUTO	10000	218775	9920.85	9000	97725
BAJAJFINSV	1640	847500	1625.35	1600	597000
BAJFINANCE	7000	696250	6749.9	6500	422000
BHARTIARTL	1500	5515225	1488	1420	1374175
BPCL	350	8002800	350.1	319.5	2233800
BRITANNIA	6000	258000	5834.85	5700	81000
CIPLA	1600	2107300	1585.15	1500	618150
COALINDIA	550	8055600	528.4	500	4034100
DIVISLAB	5000	446000	4903.2	4900	239600
DRREDDY	7100	334875	6981.6	6900	313000
EICHERMOT	5000	297325	4923.5	4600	251300
GRASIM	2700	729750	2755.2	2700	284750
HCLTECH	1640	1545600	1677.15	1640	841400
HDFCBANK	1700	11228250	1631.3	1600	3307150
HDFCLIFE	720	3921500	725.7	700	1703900
HEROMOTOCO	5300	861600	5341.45	5300	369600
HINDALCO	680	3910200	685.45	600	2615200
HINDUNILVR	2800	1996500	2791.7	2740	520200
ICICIBANK	1220	5866700	1191	1150	2168600
INDUSINDBK	1400	2063500	1385.1	1300	892000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	3453600	1879.65	1800	1760000
ITC	510	11952000	505.3	500	5473600
JSWSTEEL	960	1261575	934.15	900	912600
KOTAKBANK	1840	1781200	1820.7	1800	1033200
LT	3800	1414350	3613.25	3600	595200
LTIM	5700	204450	5702.05	5400	112800
M&M	2800	2200450	2737.7	2700	509950
MARUTI	13000	737850	12277.05	12000	278450
NESTLEIND	2600	342400	2550.3	2500	244000
NTPC	430	9774000	404	400	3688500
ONGC	350	21390600	321.9	320	5869325
POWERGRID	365	6937200	334.45	330	2682000
RELIANCE	3000	6203750	3002.45	3000	2385000
SBILIFE	1780	1275000	1796.2	1700	540000
SBIN	900	11032500	821.25	800	6101250
SUNPHARMA	1780	3196200	1754.9	1740	1260700
TATACONSUM	1200	1258104	1206.2	1180	497952
TATAMOTORS	1100	9283450	1069.6	1000	2715900
TATASTEEL	170	36531000	154	150	18293000
TCS	4500	788375	4510.5	4300	939225
TECHM	1600	708000	1608.8	1600	505800
TITAN	3600	1237250	3602.8	3500	429800
ULTRACEMCO	11500	229400	11341.65	11000	105000
UPL	600	3645200	579.05	550	1108900
WIPRO	530	5395500	520.2	500	3400500

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	7101	-8466	17353	10252	INDEX FUT	-82	-403	-67054	-66972
INDEX CALL	-4741	121082	467184	471925	INDEX CALL	0	0	2078	2078
INDEX PUT	-41409	85400	777547	818956	INDEX PUT	0	2500	383197	383197
STK FUT	-26544	3029	619491	646035	STK FUT	-14666	-29778	-2989213	-2974547
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-3854	5093	23262	27116	INDEX FUT	-3165	3776	26439	29604
INDEX CALL	11639	-62604	-853948	-865587	INDEX CALL	-6898	-58478	384686	391584
INDEX PUT	-47855	-125292	-1002572	-954717	INDEX PUT	89264	37392	-158172	-247436
STK FUT	21252	23426	1984385	1963133	STK FUT	19958	3323	385337	365379

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Compliance Officer Details: Name – Mr. Jatin Sanghani, Tel No. – 022-68555574, Email id – compliance.officer@axisdirect.in.

Registered Office Address – Axis House, 8th Floor, Wadia International Centre, P.B. Marg, Worli, Mumbai-400025.

Corporate Office Address – Axis Securities Limited, Unit No.002 A, Ground Floor, Agastya Corporate Park- Piramal Realty, Near Phoenix Market City Mall, Kurla (W), Mumbai – 400070

Administrative office address: Aurum Q Parc, Q2 Building, Unit No. 1001, 10th Floor, Level – 6, Plot No. 4/1 TTC, Thane – Belapur Road, Ghansoli, Navi Mumbai, Pin Code – 400710.

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List of Research Analyst

Sr. No	Name	Designation	E-mail
1	Rajesh Palviya	SVP Research (Head Technical & Derivatives)	rajesh.palviya@axissecurities.in
2	Hemang Gor	Derivative Analyst	hemang.gor@axissecurities.in
3	Rahil Vora	Derivative Analyst	rahil.vora@axissecurities.in

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