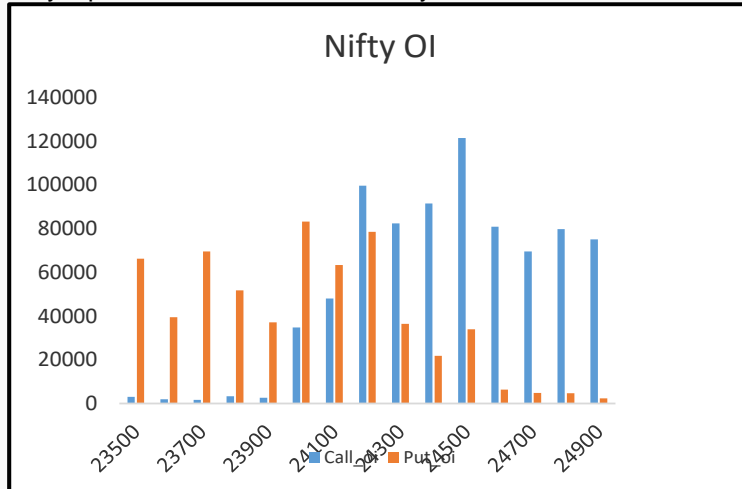


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	24174.65	India VIX Index	<b>15.44</b>	BankNifty Futures	49955.3
Nifty Futures OI	13441950	Nifty ATM Call IV	12.94	BankNifty Futures OI	3977940
Change in OI	-4,49,050	Nifty ATM Put IV	15.53	Change in OI	1,75,620
Premium / Discount	30.90	PCR NIFTY	0.82	Premium / Discount	228.00
Inference	Short_Covering	PCR BANKNIFTY	0.67	Inference	Short_Buildup

**Nifty Options OI Distribution-Weekly**

**HIGHLIGHTS:**

Nifty Futures closed at 24175 yesterday on a positive note, with a price gain of 0.06% and 3.23% decrease in the open interest, indicating a Short Covering.

It closed at a premium of 31 points compared to its previous day's premium of 22 points.

Bank Nifty closed at 49955 yesterday on a negative note with price cut of 0.19% & 4.62% decrease in open interest indicating Short Build Up.

It closed at a premium of 228 points compared to its previous day's increase of 220 points.

**In Yesterday's Trading Session FII's**

**Sold Index Futures** to the tune of 769 Cr,

**Sold Index Option** worth 24226 Cr,

**Sold Stock Futures** to the tune of 1683 Cr,

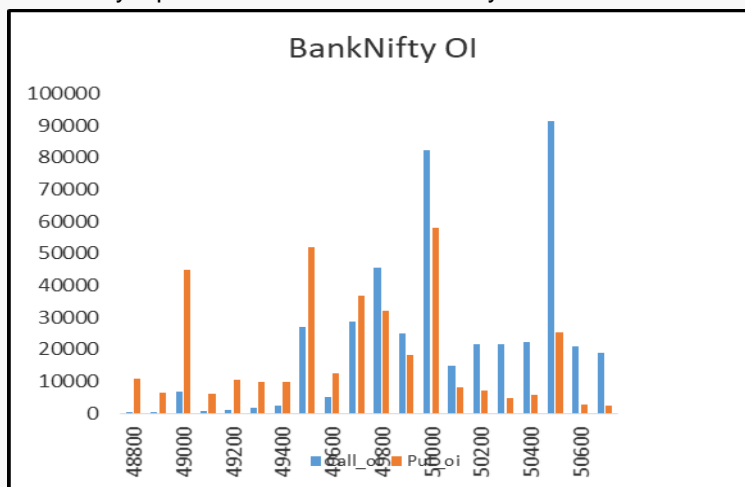
**Sold Stock Options** to the tune of 1399 Cr,

**Net Sold** in the derivative segment to the tune of **28076.60 Cr.**

**In Cash Segment**

**FII Sold 2595.27 Cr & DII Bought 2236.21 Cr.**

The India VIX index is at 15.44 vs 16.17, ATM CE IV 12.94 & PE IV 15.53

**Bank Nifty Options OI Distribution-Weekly**


Index options PCR is at 0.82 v/s 0.53 to its previous day closing.

Nifty Put options OI distribution shows that 24000 has the highest OI concentration followed by 24100 and 23900 which may act as support for current expiry.

Nifty Call options OI shows that 24500 has the highest OI followed by 24200 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 49000 has the highest OI concentration followed 49500 which may act as support for the current expiry.

BankNifty Call strike 50500 followed by 50000 witnessed significant OI concentration and may act as resistance for the current expiry.

**SECURITIES IN BAN PERIOD: AARTIIND, ABCAPITAL, ABFRL, BANDHANBNK, BIOCON, BSFOT, CHAMBLFERT, GNFC, GRANULES, INDIACEM, INDIAMART, LICHSGFIN, MANAPPURAM, NMDC, PEL, PNB, RBLBANK, SAIL, SUNTV**

**Stock Futures - Long Build**

Symbol	Open Interest	% Chg	Future Price	% Chg
GLENMARK	5754325	7.26%	1497.7	0.93%
LAURUSLABS	23120000	5.03%	430.5	2.35%
COFORGE	1994250	3.08%	5890.55	0.36%
ATUL	854300	1.47%	7720.6	0.95%

**Stock Futures - Short Build Up**

Symbol	Open Interest	% Chg	Future Price	% Chg
PEL	13479000	26.63%	884.25	-10.59%
MFSL	4524800	21.56%	1040.9	-1.07%
APOLLOHOSP	1721750	13.53%	6515.6	-1.33%
TORNTPHARM	2337500	10.44%	3327.05	-0.74%

**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	2588700	3041.2	3000	1453200
ADANIPTS	1600	3721200	1462.65	1500	2117200
APOLLOHOSP	6800	296375	6515.6	6000	139000
ASIANPAINT	3200	897600	3033.75	3000	657200
AXISBANK	1200	6126875	1156.95	1100	1465000
BAJAJ-AUTO	10000	151500	9753.1	8500	74475
BAJAJFINSV	1600	970000	1531.75	1500	429500
BAJFINANCE	7000	769750	6474.1	6500	508000
BHARTIARTL	1500	4206125	1475.95	1420	1455400
BPCL	349.5	6402600	325.4	319.5	2525400
BRITANNIA	6000	227800	5664.2	5400	70600
CIPLA	1600	1450150	1569.65	1500	609700
COALINDIA	530	7673400	500.85	500	4638900
DIVISLAB	5000	442200	4667.25	4700	161000
DRREDDY	7000	221000	6823.35	6500	235375
EICHERMOT	5000	318150	4743.6	4600	177625
GRASIM	2700	866250	2517.85	2800	251250
HCLTECH	1640	1649550	1625.45	1600	558950
HDFCBANK	1700	13203850	1613.7	1600	4509450
HDFCLIFE	720	2702700	688.75	600	611600
HEROMOTOCO	5300	1182000	5081.4	5000	429300
HINDALCO	650	3803800	622.1	600	2801400
HINDUNILVR	2800	1952400	2731.1	2700	432300
ICICIBANK	1220	5120500	1165.7	1150	1865500
INDUSINDBK	1400	1918500	1342.8	1300	1162500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	2779200	1824.65	1800	1726800
ITC	500	15961600	492.6	500	3616000
JSWSTEEL	960	1634175	891.85	900	584550
KOTAKBANK	1800	3418800	1752.6	1800	792000
LT	3800	1404300	3557.95	3500	544800
LTIM	5700	195300	5436.6	5000	86700
M&M	3000	2094750	2747.1	2700	536900
MARUTI	13000	657550	12194.9	12000	264300
NESTLEIND	2500	491600	2477.4	2500	246400
NTPC	430	10174500	397.45	400	3244500
ONGC	350	18664800	326.75	300	4781700
POWERGRID	365	6966000	332	340	2869200
RELIANCE	3000	7033250	2920.3	3000	2206000
SBILIFE	1800	551625	1697.15	1700	172875
SBIN	900	13986000	805.85	800	5670000
SUNPHARMA	1780	3123400	1740.25	1700	1215550
TATACONSUM	1200	1175112	1171.8	1214.9	478800
TATAMOTORS	1200	9799900	1057.25	1000	3136100
TATASTEEL	170	42201500	146.28	140	15224000
TCS	4400	917525	4298.15	4200	626675
TECHM	1520	720600	1524.9	1500	401400
TITAN	3500	998550	3405.4	3300	340550
ULTRACEMCO	12000	203400	11038.4	11000	112500
UPL	600	3084900	543.3	550	884000
WIPRO	550	5047500	497.15	500	2403000

**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	-9311	-36291	-38063	-28752	INDEX FUT	-782	-2111	-84737	-83955
INDEX CALL	3601	89268	432052	428451	INDEX CALL	0	0	2078	2078
INDEX PUT	-12691	162668	847775	860466	INDEX PUT	-21224	-27500	383197	404421
STK FUT	-18682	-71552	496025	514707	STK FUT	11334	13351	-2911570	-2922904
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	2418	31221	75796	73378	INDEX FUT	7675	7181	47004	39329
INDEX CALL	-440412	422915	-675792	-235380	INDEX CALL	436811	-512183	241662	-195149
INDEX PUT	-68830	-182472	-1366887	-1298057	INDEX PUT	102745	47304	135915	33170
STK FUT	-3140	11116	1965200	1968340	STK FUT	10488	47085	450345	439857

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