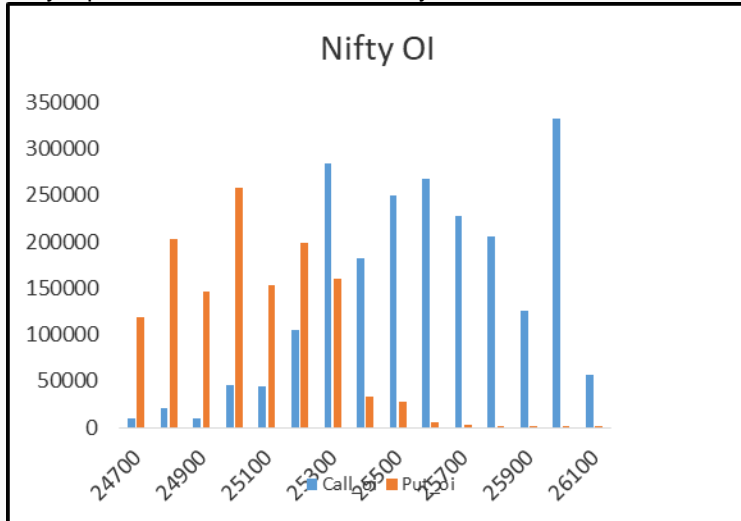


Nifty Futures View		Volatility		BankNifty Futures View	
Nifty Futures	25354.55	India VIX Index	13.84	BankNifty Futures	51834.1
Nifty Futures OI	16277250	Nifty ATM Avg IV	12.38	BankNifty Futures OI	2541960
Change in OI	1,56,450	BankNifty ATM Avg IV	13.61	Change in OI	9,060
Premium / Discount	74.70	PCR NIFTY	0.98	Premium / Discount	145.00
Inference	Long_Buildup	PCR BANKNIFTY	1.08	Inference	Long_Buildup

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty Futures closed at 25354 yesterday on a positive note, with a price gain of 0.06% and 0.97% increase in the open interest, indicating a Long Build Up.

It closed at a premium of 75 points compared to its previous day's premium of 62 points.

Bank Nifty closed at 51834 yesterday on a positive note with price gain of 0.36% & 0.36% increase in open interest indicating Long Build Up.

It closed at a premium of 145 points compared to its previous day's premium of 211 points.

In Yesterday's Trading Session FII's

Bought Index Futures to the tune of 389 Cr,

Bought Index Option worth 25246 Cr,

Bought Stock Futures to the tune of 5992 Cr,

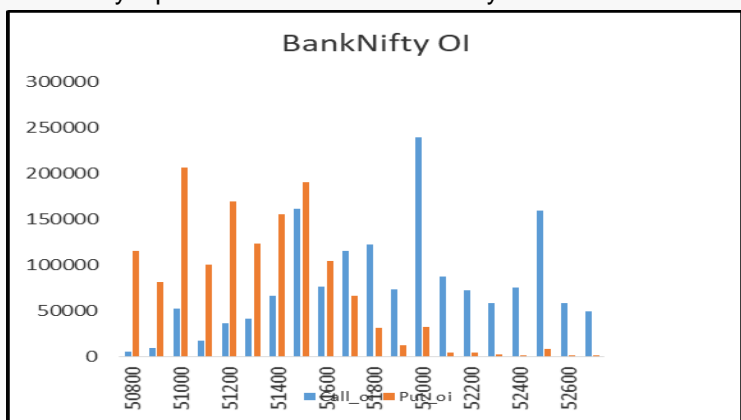
Sold Stock Options to the tune of 412 Cr,

Net Bought in the derivative segment to the tune of **31215.34 Cr.**

In Cash Segment

FII Bought 1029.25 Cr & DII Bought 1896.21 Cr.

The India VIX index is at 13.61 vs 14.12, **Nifty ATM IV** is trading at 12.38, while BankNifty IV is quoting at 13.61

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 0.98 v/s 0.96 to its previous day closing.

Nifty Put options OI distribution shows that 25000 has the highest OI concentration followed by 24900 and 25200 which may act as support for current expiry.

Nifty Call options OI shows that 26000 has the highest OI followed by 25200 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 51000 has the highest OI concentration followed 51500 which may act as support for the current expiry.

BankNifty Call strike 52000 followed by 51500 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: ABFRL, BALRAMCHINI, HINDCOPPER
Stock Futures - Long Build

Symbol	Open Interest	% Chg	Future Price	% Chg
JKCEMENT	724125	26.46%	4561.25	2.28%
SBILIFE	7582500	22.66%	1932	2.11%
IPCALAB	2779400	8.25%	1404.65	1.35%
BALKRISIND	2131500	7.75%	2938.1	1.35%

Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
APOLLOHOSP	1771250	5.89%	6884.7	-0.52%
SIEMENS	2508600	5.87%	6805.5	-0.21%
AARTIIND	13703000	5.54%	626.7	-0.63%
TVSMOTOR	7323400	5.11%	2798.6	-0.31%

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	2020500	3056.2	2800	1609200
ADANIPOINTS	1500	2267600	1484.35	1200	839200
APOLLOHOSP	7000	232875	6884.7	6800	72750
ASIANPAINT	3200	593800	3165.5	3100	298800
AXISBANK	1200	2956875	1194.85	1200	1278750
BAJAJ-AUTO	11000	126300	11099.9	10000	192825
BAJAJFINSV	1900	1509500	1870.2	1700	758500
BAJFINANCE	8000	754125	7382.75	7000	360750
BHARTIARTL	1600	2832900	1566.1	1500	1168500
BPCL	370	5574600	357.3	350	2343600
BRITANNIA	6000	102800	5936.85	5300	61000
CIPLA	1660	589550	1658	1500	505700
COALINDIA	540	5138700	521.1	500	3681300
DIVISLAB	5100	262800	5088.8	5000	111000
DRREDDY	7000	264500	6892.2	6900	104250
EICHERMOT	5000	365225	4890.85	5000	97475
GRASIM	2800	304250	2717	2500	139750
HCLTECH	1840	1120700	1798	1760	514500
HDFCBANK	1700	6612650	1642.2	1600	3329150
HDFCLIFE	770	4427500	760.85	700	671000
HEROMOTOCO	5700	249600	5664.25	5500	238350
HINDALCO	700	3725400	682.65	650	1604400
HINDUNILVR	3000	963300	2810.9	2600	427800
ICICIBANK	1240	1920100	1250.1	1200	2093000
INDUSINDBK	1500	1418000	1443.35	1400	954500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	2000	2339200	1952.75	1900	1201200
ITC	515	7753600	511.7	500	4644800
JSWSTEEL	950	849825	934.45	900	514350
KOTAKBANK	1900	2165600	1789.65	1800	908400
LT	3800	1130550	3711.55	3700	331800
LTIM	6200	224400	6177.6	6000	142800
M&M	3000	966700	2800	2700	649600
MARUTI	13000	415350	12433.85	12000	185550
NESTLEIND	2600	372600	2545	2500	146600
NTPC	425	7992000	408.7	400	1890000
ONGC	340	9274650	323.65	330	3128125
POWERGRID	340	4878000	336.25	340	3135600
RELIANCE	3100	6575500	3035.05	3000	3112750
SBILIFE	1920	911625	1932	1900	306000
SBIN	820	6507000	827.35	800	4404750
SUNPHARMA	1840	1747200	1817.6	1800	430850
TATACONSUM	1250	1206120	1205.65	1200	975840
TATAMOTORS	1100	6059900	1081.9	1000	3256000
TATASTEEL	155	31267500	152.65	155	14355000
TCS	5000	2193100	4538.2	4300	428050
TECHM	1700	466200	1651.4	1600	549600
TITAN	3600	439950	3639.5	3500	201075
ULTRACEMCO	12000	94300	11511.55	11000	60600
UPL	600	1744600	605.6	600	1064700
WIPRO	550	5004000	537.95	540	2370000

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	5217	-10187	230939	225722	INDEX FUT	-15683	18347	-48492	-32809
INDEX CALL	209	-74745	480034	479825	INDEX CALL	0	0	2078	2078
INDEX PUT	429	8550	780690	780261	INDEX PUT	8262	75813	453666	445404
STK FUT	70548	33603	788038	717490	STK FUT	-7119	19263	-3019796	-3012677
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-537	4392	-154509	-153972	INDEX FUT	11003	-12552	-27938	-38941
INDEX CALL	-209777	230980	-1096548	-886771	INDEX CALL	209568	-156235	614436	404868
INDEX PUT	75070	-116612	-951664	-1026734	INDEX PUT	-83761	32249	-282692	-198931
STK FUT	-26794	-37245	1893709	1920503	STK FUT	-36635	-15621	338049	374684

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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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