

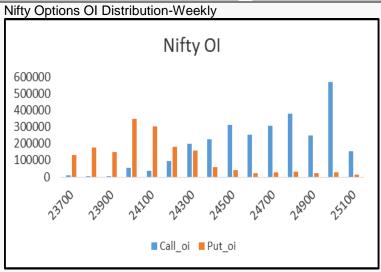
## **Daily Derivative Report**

08<sup>TH</sup> Aug 2024

Nifty Futures View						
Nifty Active Futures	24366.45					
Nifty Active Futures OI	14271700					
Change in OI	-7,32,450					
Premium / Discount	68.95					
Inference	Short_Covering					

Volatility							
India VIX Index	16.17						
Nifty ATM Call IV	14.12						
Nifty ATM Put IV	17.72						
PCR Index NIFTY	0.70						
PCR Index BANKNIFTY	0.82						

BankNifty Futures View						
BankNifty Active Futures	50340.7					
BankNifty Active Futures OI	3345870					
Change in OI	10,635					
Premium / Discount	221.70					
Inference	Long_Buildup					



### **HIGHLIGHTS:**

Nifty Futures closed at 24366 yesterday on a positive note, with a price gain of 1.29% and 4.88% decrease in the open interest, indicating a Short Covering.

It closed at a premium of 69 points compared to its previous day's premium of 64 points.

Bank Nifty closed at 50340 yesterday on a positive note with price gain of 0.84% & 0.32% increase in open interest indicating Long Build Up.

It closed at a premium of 222 points compared to its previous day's increase of 171 points.

### In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 1032.45 Cr, Bought Index Option worth 14039.78 Cr, Bought Stock Futures to the tune of 3054.30 Cr,

Sold Stock Options to the tune of 1210.82 Cr,

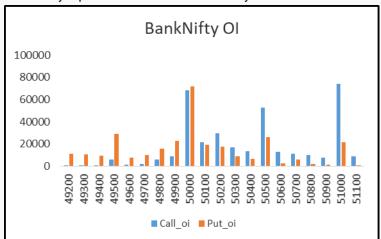
Net Bought in the derivative segment to the tune of 14850.81 Cr.

In Cash Segment

FII Sold 3,314.76 Cr & DII Bought 3,801.21 Cr.

The India VIX index is at 16.71 vs 18.74, ATM CE IV 14.12 & PE IV 17.72

### Bank Nifty Options OI Distribution-Weekly



Index options PCR is at 0.70 v/s 0.49 to its previous day closing.

Nifty Put options OI distribution shows that 24000 has the highest OI concentration followed by 24100 and 24200 which may act as support for current expiry.

Nifty Call options OI shows that 25000 has the highest OI followed by 24800 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 50000 has the highest OI concentration followed 49500 which may act as support for the current expiry.

BankNifty Call strike 51000 followed by 50000 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: ABCAPITAL, ABFRL,BSOFT, GNFC, HINDCOPPER, INDIACEM,INDIAMART, LICHSGFIN, MANAPPURAM, RBLBANK

### **Stock Futures - Long Build**

Symbol	Open Interest	% Chg	Future Price	% Chg
ABFRL	53094600	22.73%	325.5	1.47%
COROMANDEL	4577300	20.09%	1615.55	0.35%
LALPATHLAB	1267800	17.42%	3225.25	4.31%
ABB	1695750	13.32%	7909.85	5.88%

### Stock Futures - Short Build Up

Symbol	Open Interest	% Chg	Future Price	% Chg
SHREECEM	295550	7.22%	25228.55	-3.15%
BATAINDIA	3634875	5.32%	1456.85	-2.36%
TECHM	13738200	4.99%	1482.2	-0.40%
MRF	62945	4.14%	135101.3	-0.88%



# 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	2335200	3205.65	3200	1249500		
ADANIPORTS	1600	3527200	1551.7	1500	1225200		
APOLLOHOSP	6800	145125	6746.7	6000	50000		
ASIANPAINT	3200	762200	3113.3	2900	336400		
AXISBANK	1200	6133750	1143.25	1100	1879375		
BAJAJ-AUTO	10000	134925	9736.4	9000	73650		
BAJAJFINSV	1700	820000	1576.9	1600	406500		
BAJFINANCE	7000	838250	6670.65	6600	414750		
BHARTIARTL	1500	3680775	1445.5	1420	1368000		
BPCL	360	6499800	344.55	300	2727000		
BRITANNIA	6500	200400	5856.8	5700	125000		
CIPLA	1600	1144650	1562.3	1500	605150		
COALINDIA	550	7488600	528.2	450	3147900		
DIVISLAB	5000	220600	4962.45	4500	117800		
DRREDDY	7000	170875	6961.65	6500	248500		
EICHERMOT	5000	401975	4617.3	4600	173950		
GRASIM	2800	316750	2651.6	2800	255250		
HCLTECH	1640	832650	1602.4	1600	420700		
HDFCBANK	1700	10179950	1633.5	1600	4694250		
HDFCLIFE	720	2282500	700.05	600	653400		
HEROMOTOCO	5600	309150	5269.15	5000	105600		
HINDALCO	650	2836400	624.5	600	2765000		
HINDUNILVR	2800	1641900	2757.4	2700	674100		
ICICIBANK	1220	5268900	1169.15	1150	1466500		
INDUSINDBK	1400	1688500	1352.55	1300	1192000		

HIGHEST OPEN INTEREST IN NIFTY 50 - STOCKS CE & PE								
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI			
INFY	1900	2624400	1799.65	1700	1550400			
ITC	500	14292800	494.55	450	3539200			
JSWSTEEL	960	1539000	908.8	900	503550			
KOTAKBANK	1800	1871600	1786.65	1800	723600			
LT	3800	1260750	3653	3500	565950			
LTIM	5700	188250	5591.55	5500	66600			
M&M	3000	1937600	2695.25	2650	640500			
MARUTI	13500	644250	12437.15	12000	240250			
NESTLEIND	2500	471000	2530.55	2500	265400			
NTPC	430	10914000	418.65	400	3157500			
ONGC	350	16580025	327.6	300	6641250			
POWERGRID	365	6368400	350.3	340	2588400			
RELIANCE	3000	5694500	2932.1	3000	2148500			
SBILIFE	1800	413250	1694.7	1600	178500			
SBIN	900	12198000	813.15	800	5673750			
SUNPHARMA	1780	3084550	1737.8	1700	982450			
TATACONSUM	1220	990888	1203.2	1214.9	485184			
TATAMOTORS	1200	10791000	1029.1	1100	2396350			
TATASTEEL	170	49214000	154.33	150	19778000			
TCS	4400	867125	4215.35	4200	470400			
TECHM	1560	841200	1482.2	1400	474000			
TITAN	3500	1083775	3344.95	3300	302400			
ULTRACEMCO	12000	170500	11578.9	11000	70500			
UPL	600	2801500	548.85	500	1045200			
WIPRO	600	6475500	499.95	500	2727000			

# Participant wise Change in Open Interest for Today.

	PARTICIPANT WISE OPEN INTEREST								
FII	TODAY	PREV DAY	NET	Net 1 Day Ago	DII	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-14738	-31466	63981	78719	INDEX FUT	-302	11082	-80140	-79838
INDEX CALL	120498	317131	647267	526769	INDEX CALL	0	0	2078	2078
INDEX PUT	207704	380866	958086	750382	INDEX PUT	17398	2696	425772	408374
STK FUT	28062	-19249	652415	624353	STK FUT	-38100	-5922	-2918600	-2880500
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	3931	28193	9405	5474	INDEX FUT	11109	-7809	6754	-4355
INDEX CALL	-496061	-159908	-252054	244007	INDEX CALL	375563	-157223	-397291	-772854
INDEX PUT	-153958	-332419	-1127209	-973251	INDEX PUT	-71144	-51143	-256649	-185505
STK FUT	19923	12233	1888308	1868385	STK FUT	-9885	12938	377877	387762





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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 Parć, 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



