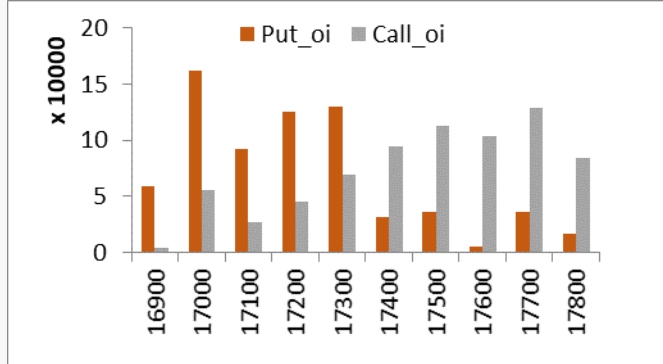


| Nifty Futures View | |
|-------------------------|----------------|
| Nifty Active Futures | 17443.00 |
| Nifty Active Futures OI | 1,14,19,850 |
| Change in OI | -524150 |
| Premium / Discount | 83.00 |
| Inference | Short Covering |

| Volatility | |
|-------------------|--------------|
| India VIX Index | 12.94 |
| Nifty ATM Call IV | 8.82 |
| Nifty ATM Put IV | 12.24 |
| PCR Index Options | 1.27 |
| PCR F&O Total | 0.90 |

| Bank Nifty Future View | |
|-----------------------------|----------------|
| BankNifty Active Futures | 40833.00 |
| BankNifty Active Futures OI | 35,16,100 |
| Change in OI | 2166200 |
| Premium / Discount | 225.00 |
| Inference | Short Covering |

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures closed at 17443 on a positive note with 4.39% decrease in the open interest indicating Short Covering.

Nifty Futures closed at a premium of 83 points compared to the previous day premium of 132 points.

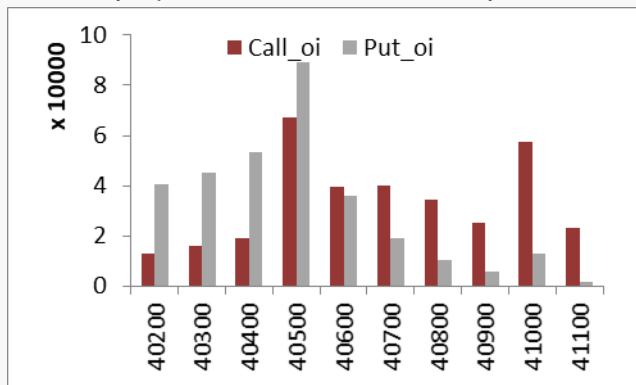
BankNifty closed at 40833 on Positive note with 1.57% decrease in open interest indicating Short Covering.

BankNifty Futures closed at a premium of 225 points compared to the previous day premium of 312 points.

FII's were **Buyers** in **Index Futures** to the tune of **267** and were **Sellers** in **Index Option 16655 crores**, **Buyers** in Stock Future **1767 crores**. **Net Sellers** in the derivative segment to **the tune of 14479 crores**.

In cash, FII Bought 358 & DII Bought 2480 CR

India VIX index is at 12.94 v/s 13.63 ATM CE IV 8.82 & PE IV 12.24

Bank Nifty Options OI Distribution-Weekly


Index options PCR is at 1.27 v/s 1.05 & F&O Total PCR is at 0.90

Nifty Put options OI distribution shows that 17000 has highest OI concentration followed by 17200 & 17300 which may act as support for current expiry.

Nifty Call strike 17700 followed by 17500 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 40500 has highest OI concentration followed 40400 which may act as support for current expiry.

BankNifty Call strike 40500 followed by 41000 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD:
Stock Futures - Long Build

| Symbol | Fut Price | % Chg | Open Interest | % Chg |
|-----------|-----------|-------|---------------|--------|
| GLENMARK | 468.05 | 4.08% | 6664200.00 | 22.95% |
| NESTLEIND | 19621.15 | 2.73% | 217400.00 | 12.32% |
| HAL | 2750.45 | 1.21% | 2748900.00 | 11.00% |
| DIXON | 2857.90 | 2.07% | 689500.00 | 9.10% |

Stock Futures - Short Build Up

| Symbol | Fut Price | % Chg | Open Interest | % Chg |
|------------|-----------|--------|---------------|--------|
| APOLLOHOSP | 4341.95 | -1.40% | 1394625.00 | 11.84% |
| LAURUSLABS | 295.20 | -1.49% | 11271700.00 | 11.72% |
| GUJGASLTD | 461.40 | -2.61% | 4018750.00 | 11.67% |
| LUPIN | 652.40 | -0.92% | 7187600.00 | 9.72% |

Nifty 50 Open Interest (OI) Dashboard

| HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE | | | | | |
|---|------------------|--------------|------------|------------------|--------------|
| NIFTY 50 | CE STRIKE | CE OI | CMP | PE Strike | PE OI |
| ADANIENT | 2000 | 1026000 | 1759.4 | 1500 | 501750 |
| ADANIPTS | 700 | 2200625 | 636.1 | 600 | 978125 |
| APOLLOHOSP | 4400 | 89125 | 4341.95 | 4000 | 53500 |
| ASIANPAINT | 2800 | 291600 | 2781.75 | 2700 | 213000 |
| AXISBANK | 900 | 1447200 | 862.25 | 800 | 1473600 |
| BAJAJ-AUTO | 3900 | 122750 | 3873.2 | 3800 | 88000 |
| BAJAJFINSV | 1400 | 459500 | 1272.75 | 1200 | 386500 |
| BAJFINANCE | 6000 | 585250 | 5657.2 | 5500 | 331250 |
| BHARTIARTL | 760 | 836000 | 754.2 | 750 | 545300 |
| BPCL | 400 | 2329200 | 346.7 | 340 | 495000 |
| BRITANNIA | 4300 | 55400 | 4267.3 | 4200 | 35000 |
| CIPLA | 1000 | 507650 | 906.1 | 850 | 266500 |
| COALINDIA | 220 | 2822400 | 214.25 | 210 | 2587200 |
| DIVISLAB | 3000 | 139500 | 2843.65 | 2800 | 71400 |
| DRREDDY | 4700 | 68000 | 4655.75 | 4500 | 67750 |
| EICHERMOT | 3000 | 115150 | 2963.1 | 2900 | 61250 |
| GRASIM | 1700 | 119225 | 1644.4 | 1600 | 83600 |
| HCLTECH | 1100 | 508900 | 1090.9 | 1100 | 247100 |
| HDFC | 2600 | 243600 | 2638.8 | 2600 | 217500 |
| HDFCBANK | 1700 | 1127500 | 1619.55 | 1600 | 1200100 |
| HDFCLIFE | 500 | 790900 | 502.3 | 500 | 840400 |
| HEROMOTOCO | 2400 | 177000 | 2362.95 | 2200 | 100500 |
| HINDALCO | 410 | 914200 | 405.95 | 380 | 642600 |
| HINDUNILVR | 2600 | 343200 | 2570.25 | 2500 | 193200 |
| ICICIBANK | 900 | 2032800 | 883.5 | 850 | 1341900 |

| HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE | | | | | |
|---|------------------|--------------|------------|------------------|--------------|
| NIFTY 50 | CE STRIKE | CE OI | CMP | PE Strike | PE OI |
| INDUSINDBK | 1100 | 1038600 | 1072.25 | 1100 | 769050 |
| INFY | 1500 | 1390800 | 1433.75 | 1400 | 834400 |
| ITC | 400 | 4555200 | 385.55 | 380 | 2260800 |
| JSWSTEEL | 700 | 409050 | 692.2 | 660 | 564300 |
| KOTAKBANK | 1800 | 806800 | 1743.95 | 1700 | 493600 |
| LT | 2200 | 459600 | 2177.75 | 2100 | 321000 |
| M&M | 1200 | 991900 | 1163.9 | 1100 | 590800 |
| MARUTI | 9000 | 179300 | 8350.35 | 8000 | 86300 |
| NESTLEIND | 19500 | 13080 | 19621.15 | 19500 | 8600 |
| NTPC | 180 | 2981100 | 176.1 | 170 | 1949400 |
| ONGC | 155 | 2221450 | 151.75 | 150 | 1039500 |
| POWERGRID | 230 | 955800 | 226.6 | 220 | 885600 |
| RELIANCE | 2400 | 2038750 | 2341.25 | 2300 | 1657500 |
| SBILIFE | 1180 | 129000 | 1108.4 | 1100 | 75750 |
| SBIN | 520 | 4068000 | 525.9 | 500 | 2718000 |
| SUNPHARMA | 1000 | 760200 | 989.65 | 900 | 324800 |
| TATACONSUM | 750 | 934200 | 714.05 | 750 | 876600 |
| TATAMOTORS | 450 | 2750250 | 423.35 | 400 | 1774125 |
| TATASTEEL | 110 | 10989000 | 105.2 | 100 | 5912500 |
| TCS | 3300 | 389900 | 3218.35 | 3000 | 563675 |
| TECHM | 1200 | 376200 | 1108.95 | 1000 | 655800 |
| TITAN | 2600 | 369375 | 2532.55 | 2500 | 205500 |
| ULTRACEMCO | 7500 | 108400 | 7650.7 | 7400 | 68600 |
| UPL | 720 | 585000 | 722.6 | 700 | 330200 |
| WIPRO | 400 | 2758500 | 367.7 | 360 | 1177500 |

Participant wise Change in Open Interest for Today.

| FI | TODAY | PREV DAY | NET | Net 1 Day Ago | DI | TODAY | PREV DAY | NET | Net 1 Day Ago |
|----------------|--------------|-----------------|------------|----------------------|------------|--------------|-----------------|------------|----------------------|
| INDEX FUT | 3639 | 17683 | -135080 | -138719 | INDEX FUT | -1841 | -8860 | 68349 | 70190 |
| INDEX CALL | -70217 | -104567 | 114477 | 184694 | INDEX CALL | 0 | 0 | 401 | 401 |
| INDEX PUT | -99581 | -100787 | 250292 | 349873 | INDEX PUT | -60 | -5000 | 28867 | 28927 |
| STK FUT | 27741 | -8814 | 86459 | 58718 | STK FUT | 5632 | 33487 | -1389998 | -1395630 |
| CLIENTS | TODAY | PREV DAY | NET | Net 1 Day Ago | PRO | TODAY | PREV DAY | NET | Net 1 Day Ago |
| INDEX FUT | -14818 | -12363 | 68600 | 83418 | INDEX FUT | 13020 | 3540 | -1869 | -14889 |
| INDEX CALL | 45512 | -17987 | -49633 | -95145 | INDEX CALL | 24705 | 122554 | -65248 | -89953 |
| INDEX PUT | 255303 | 61180 | -71648 | -326951 | INDEX PUT | -155662 | 44607 | -207512 | -51850 |
| STK FUT | -25018 | -17747 | 1142808 | 1167826 | STK FUT | -8355 | -6926 | 160731 | 169086 |

Inference:

Bought 3,639 Lots of Index Futs,
 Sold 70,217 Lots of Index Calls,
 Sold 99,581 Lots of Index Puts,
 Bought 27,741 Lots of Stock Futs...

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Research Team

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

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