

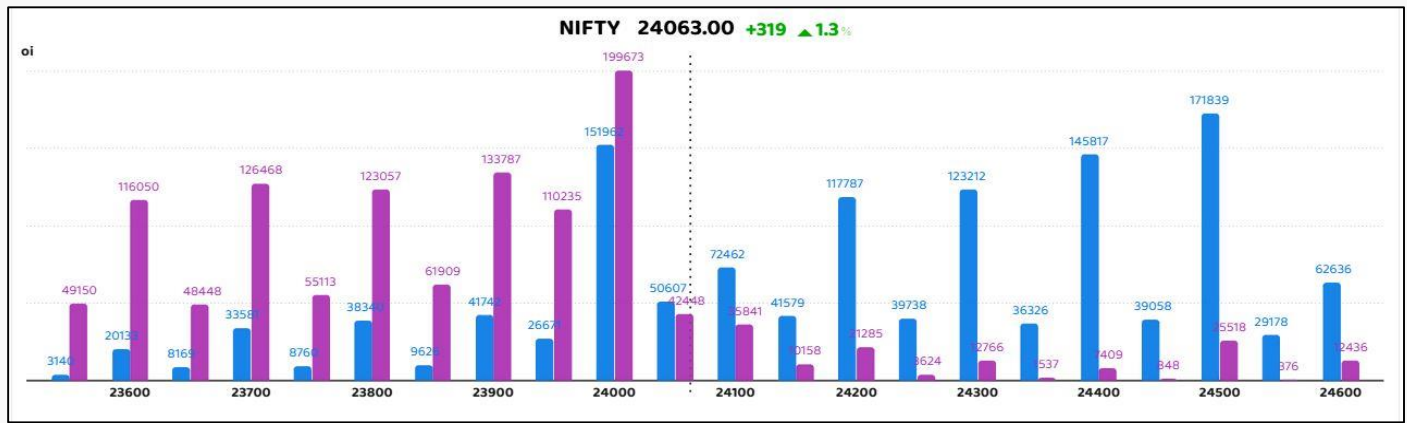
NIFTY	Current week	Previous Week	% Change
Cash	24,032	23,618	1.75%
Futures	24,063	23,612	1.91%
Fut_OI	2,08,35,490	2,03,49,550	2.39%
Daily_HV	17.50%	17.57%	-0.38%
Implied Vol	16.03	17.65	-9.18%

- Nifty **jump** by 1.9% accompanied by a **uptick** in open interest by 2.4%, indicates **building of bullish position**.

BANKNIFTY	Current week	Previous Week	% Change
Cash	55,294	53,409	3.53%
Futures	55,431	53,502	3.61%
Fut_OI	31,56,630	28,29,270	11.57%
Daily_HV	21.36%	21.29%	0.33%
Implied Vol	18.32	23.14	-20.83%

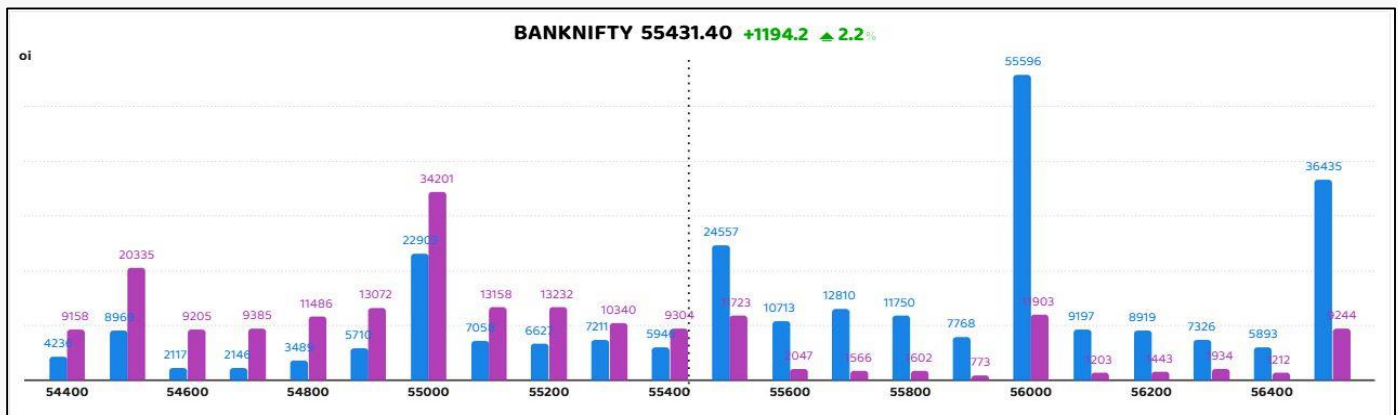
- Bank Nifty saw 3.64% **jump** in price alongside a 11.5% **addition in** Open Interest, suggesting **aggressive long position build up**.

Current Week Expiry Nifty Open Interest Distribution



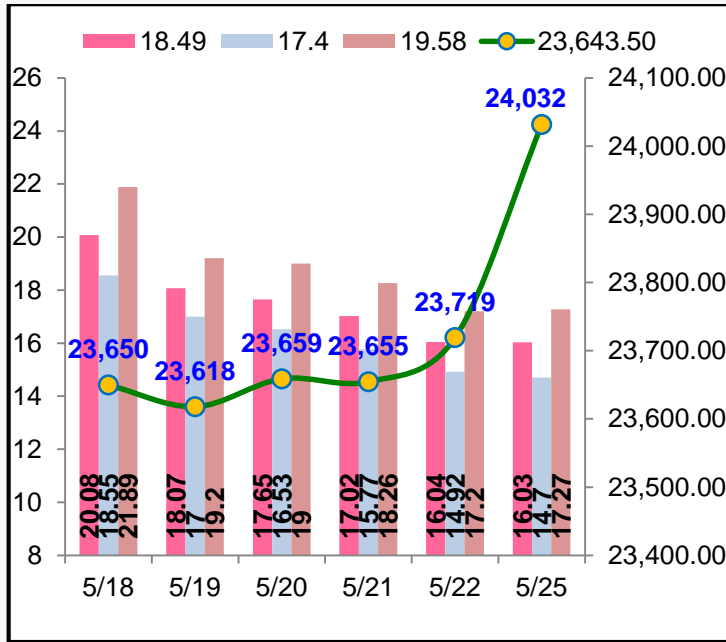
- The highest Open Interest on the Call side is at the 24,500 strike, followed by 24,400 which could act as resistance levels.
- On the Put side, the highest Open Interest is at 24,000 followed by 23,900 which may serve as support levels.
- The premium for the **At-the-Money** option is Rs. 419, indicating a likely trading range for the week **between 23,600 and 24,400**.

Monthly Expiry Bank Nifty Open Interest Distribution

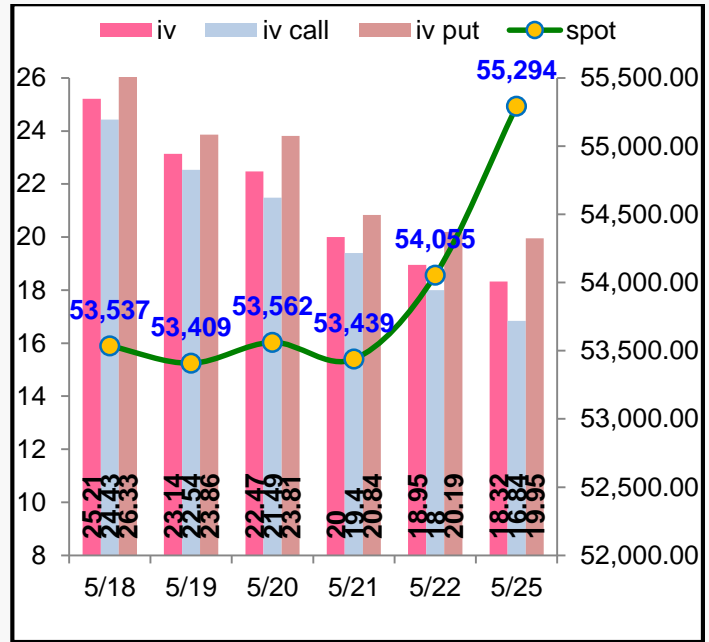


- The highest Open Interest on the Call side is observed at the 56,000 strike, followed by 56,500 which may act as resistance levels.
- On the Put side, the Highest Open Interest is at 55,000, followed by 54,500 which might act as support levels.
- The premium for the **At-the-Money** option stands at Rs. 2454, indicating a probable weekly trading range **between 52,500 and 57,800**.

Nifty-Volatility



Bank Nifty-Volatility



NIFTY Strategy: - Bull Call Spread

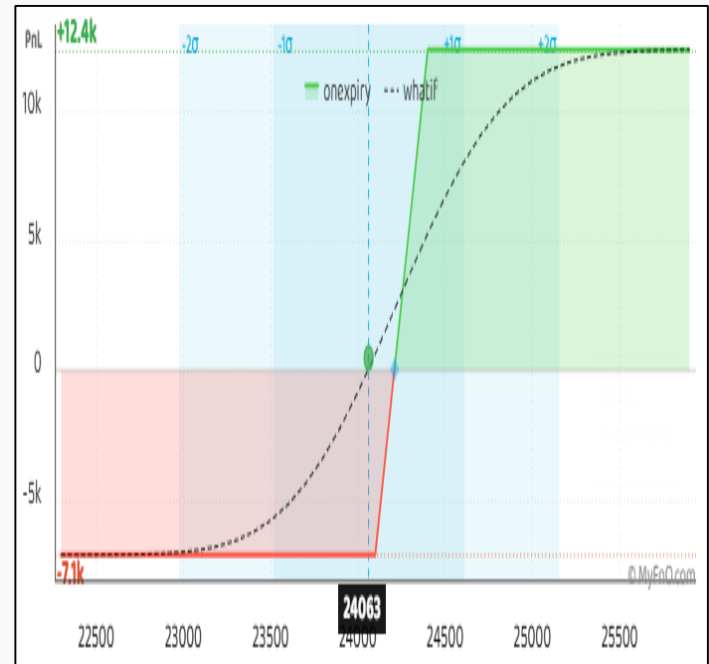
- View:** - Moderately Bullish.
- Rationale:** - Traders may consider deploying this spread strategy to achieve moderate returns while maintaining controlled risk and reward. The strategy involves buying one lot of the 24,100 strike Call Option and simultaneously selling one lot of the 24,400 strike Call Option.

Strategy for Week 02TH June 2026 Expiry

Recommendation	Strike Price	Range
Buy	24,100 Call	180 - 200
Sell	24,400 Call	75 - 90
Break-even Point	24,210	
Risk in Value	Rs. -7,150.00	
Reward in Value	Rs. 12,350.00	

*Kindly enter & exit all the legs in strategy together and square-off the strategy before the expiry session closes.

Strategy Payoff Chart



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

Registered Office Address – Axis Securities Limited, Unit No.002, Building- A, Agastya Corporate Park, Piramal Realty, Kamani Junction, Kurla (W), Mumbai – 400070.

Administrative office address: Axis Securities Limited, 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