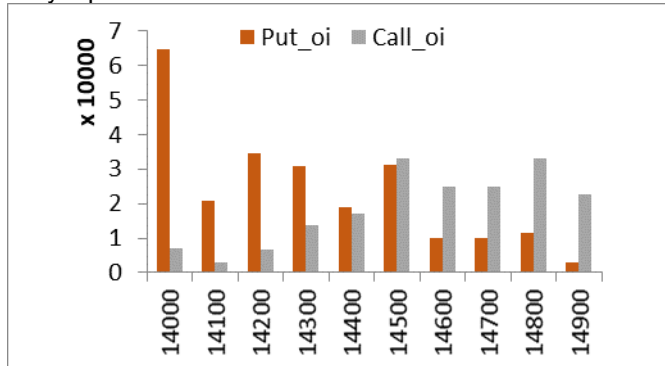


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14403	India VIX Index	23.02	BankNifty Active Futures	31763.00
Nifty Active Futures OI	10515600	Nifty ATM Call IV	22.17	BankNifty Active Futures OI	17,44,850
Change in OI	-485400	Nifty ATM Put IV	25.84	Change in OI	1243840
Premium / Discount	-3.00	PCR Index Options	1.27	Premium / Discount	-20.00
Inference	Short Covering	PCR F&O Total	1.01	Inference	Long Build Up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 14403 on a positive note with 4.41% decrease in open interest indicating Short Covering.

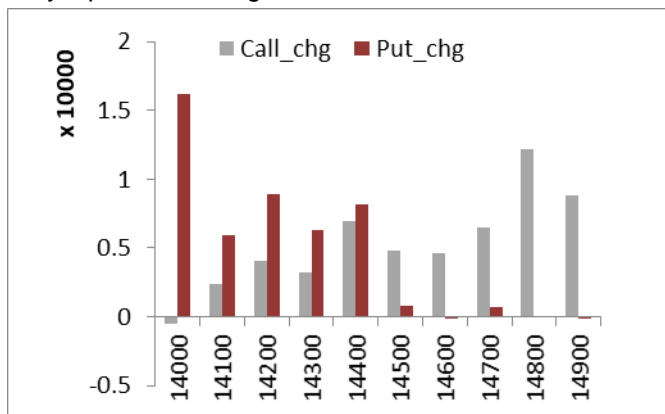
Nifty Futures closed at a discount of 3 points compared to previous day premium of 1 points.

BankNifty closed at 31763 on a positive note with 5.77 % increase in open interest indicating Long Build Up.

BankNifty Futures closed at a discount of 20 points compared to the previous day premium of 8 points.

FII's were **Buyers** in **Index Futures** to the tune of **437** crores and were **Buyers** in **Index Options** to the tune of **7931** crores, **Buyers** in the Stock Futures to the tune of **1075** crores. **Net Buyers** in derivative segment to the tune of **9557** crores.

India VIX index is at 23.02 v/s 22.42. Nifty ATM call option IV is currently 22.17 whereas Nifty ATM put option IV is quoting at 25.84

Nifty Options - Change in OI


Index options PCR is at 1.27 v/s 1.08 & F&O Total PCR is at 1.01.

Among stock futures Long Build up are **NAVINFLO**, **BAJAJFINSERV**, **M&MFIN** & **PIIND** may remain strong in coming session.

Stock which witnessed Short Build up are **ESCORTS**, **ULTRACEMCO**, **NAM-INDIA** & **EXIDEIND** may remain weak in coming session.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 13500 & 14200 which may act as support for current expiry.

Nifty Call strike 15000 followed by 14500 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: IBULHSGFIN,0020SAIL & SUNTV
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
NAVINFLO	3209.95	6.50%	356850.00	22.38%
BAJAJFINSV	9881.40	0.56%	784625.00	13.34%
M&MFIN	175.45	2.66%	18948000.00	11.15%
PIIND	2585.20	0.95%	465000.00	9.61%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
ESCORTS	1175.90	-2.91%	2345750.00	17.98%
ULTRACEMCO	6112.05	-1.76%	2621400.00	17.65%
NAM-INDIA	325.95	-0.70%	2441600.00	9.16%
EXIDEIND	172.25	-0.95%	14320800.00	7.72%

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
ADANIAPORTS	800	3600000	736.45	700	1517500
ASIANPAINT	2700	306300	2510	2500	108000
AXISBANK	700	2121600	656.9	650	1140000
BAJAJ-AUTO	4000	96750	3682.4	3500	72250
BAJAJFINSV	10000	69000	9840	9000	47125
BAJFINANCE	5000	286250	4680.6	4000	323250
BHARTIARTL	550	5628891	530.1	500	1445631
BPCL	440	2512800	417.45	400	2705400
BRITANNIA	3800	130200	3743.2	3500	46800
CIPLA	1000	1927900	945.5	900	765700
COALINDIA	135	5035800	125	120	3822000
DIVISLAB	4000	150400	3750.1	3500	39600
DRREDDY	5500	287750	5199.95	4800	108750
EICHERMOT	2600	132650	2337	2300	50050
TATACONSUM	700	1570050	667.05	640	664200
GRASIM	1400	297350	1305.05	1200	159600
HCLTECH	1000	1635900	960.8	900	703500
HDFC	2600	396000	2478.05	2300	172200
HDFCBANK	1500	4453900	1421	1400	911900
HDFCLIFE	700	771100	680.05	650	430100
HEROMOTOCO	3000	281700	2850	2700	197100
HINDALCO	400	4136600	356	300	5125600
HINDUNILVR	2500	526200	2352.3	2200	122400
ICICIBANK	600	5337750	578.4	580	2004750
INDUSINDBK	1000	1388700	835	1000	768600

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	4303800	1352	1300	1803000
IOC	100	6643000	87.85	95	2535000
ITC	220	13865600	205.85	200	5776000
JSWSTEEL	650	2259900	639.05	600	1814400
KOTAKBANK	1800	560000	1734	1600	365600
LT	1400	672750	1339.5	1300	541075
M&M	800	596400	798	700	385000
MARUTI	7000	204200	6648	6500	115400
NESTLEIND	18000	34350	16789.9	16000	12650
NTPC	110	13457700	98.85	100	1903800
ONGC	110	8439200	103.1	95	2156000
POWERGRID	230	1916000	203.2	200	968000
RELIANCE	2100	2633000	1905.1	1900	1397750
SBILIFE	960	453750	914	900	924750
SBIN	400	8823000	336.25	300	5955000
SHREECEM	32000	3150	28509.15	28500	900
SUNPHARMA	650	3445400	638.1	640	1254400
TATAMOTORS	350	6589200	294.5	290	4480200
TATASTEEL	1000	2966500	922.5	800	2157300
TCS	3300	1008000	3121.05	2700	665400
TECHM	1100	675600	966	900	324000
TITAN	1600	900750	1481.85	1500	220500
ULTRACEMCO	7000	157000	6095	6000	49400
UPL	620	841100	591.4	600	487500
WIPRO	500	5030400	486.5	450	4473600

Participant wise Change in Open Interest for Today.

	INDEX FUTURE		STOCK FUTURE		INDEX CALLS		INDEX PUTS	
	LONG	SHORT	LONG	SHORT	LONG	SHORT	LONG	SHORT
FII	-6130	-10611	14893	3287	-47524	-80159	-73013	-59760
DII	1000	141	1340	2	0	0	1899	0
PRO	-2884	15015	-1404	5466	-124530	-241496	-125345	-96032
CLIENT	11360	-1199	6451	12525	-617438	-467837	-280925	-321592
TOTAL	3346	3346	21280	21280	-789492	-789492	-477384	-477384

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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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