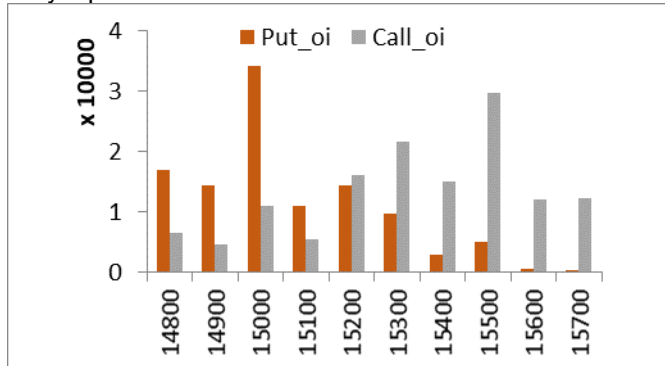


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15207	India VIX Index	21.50	BankNifty Active Futures	36976.00
Nifty Active Futures OI	10998150	Nifty ATM Call IV	15.07	BankNifty Active Futures OI	15,37,650
Change in OI	233625	Nifty ATM Put IV	20.44	Change in OI	1243840
Premium / Discount	-2.00	PCR Index Options	1.17	Premium / Discount	65.00
Inference	Short Build up	PCR F&O Total	0.93	Inference	Long Unwinding

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15207 on a negative note with 2.17% increase in open interest indicating Short Build Up.

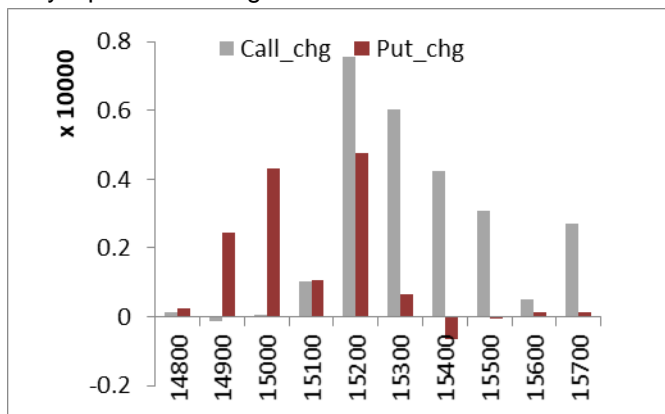
Nifty Futures closed at a discount of -2 points compared to previous day premium of 17 points.

BankNifty closed at 36976 on a negative note with 9.87% decrease in open interest indicating Long Unwinding.

BankNifty Futures closed at a premium of 65 points compared to the previous day premium of 120 points.

FII's were **Sellers** in **Index Futures** to the tune of **182** crores and were **Buyers** in **Index Options** to the tune of **39** crores, **Sellers** in the Stock Futures to the tune of **651** crores. **Net Sellers** in derivative segment to the tune of **890** crores.

India VIX index is at 21.50 v/s 21.64. Nifty ATM call option IV is currently 15.07 whereas Nifty ATM put option IV is quoting at 20.44

Nifty Options - Change in OI


Index options PCR is at 1.17 v/s 1.29 & F&O Total PCR is at 0.93.

Among stock futures Long Build up are **LALPATHLAB, PNB, BHEL & IDEA** may remain strong in coming session.

Stock which witnessed Short Build up are **PAGEIND, LUPIN, M&MFIN & NAUKRI** may remain weak in coming session.

Nifty Put options OI distribution shows that 15000 has highest OI concentration followed by 14500 & 14800 which may act as support for current expiry.

Nifty Call strike 16000 followed by 15500 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: SAIL,IDEA,PNB
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
LALPATHLAB	2603.30	8.84%	165250.00	73.04%
PNB	41.80	5.42%	238704000.00	19.17%
BHEL	40.20	0.37%	132636000.00	14.63%
IDEA	11.90	0.85%	#####	11.95%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
PAGEIND	28369.55	-3.26%	107820.00	12.70%
LUPIN	1065.80	-3.23%	9208050.00	8.10%
M&MFIN	216.40	-1.99%	16456000.00	6.80%
NAUKRI	4934.45	-3.50%	897750.00	6.27%

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	700	1585000	654	600	685000
ASIANPAINT	2500	510300	2386	2300	268800
AXISBANK	800	1939200	775.5	700	3625200
BAJAJ-AUTO	4300	89250	4156.35	4100	70500
BAJAJFINSV	11000	100375	10195	9000	64375
BAJFINANCE	6000	290750	5696	5000	256500
BHARTIARTL	600	9880638	598	550	3768636
BPCL	420	2214000	413.6	400	1341000
BRITANNIA	3500	329200	3364.65	3400	149000
CIPLA	900	874900	834.6	800	361400
COALINDIA	150	15107400	135.4	130	2944200
DIVISLAB	4000	277600	3595	3400	105800
DRREDDY	5000	255375	4595.25	4500	74125
EICHERMOT	3000	313600	2688.9	2500	73850
GAIL	150	6716100	135	130	1793400
GRASIM	1300	323950	1237.9	1200	186200
HCLTECH	1000	2637600	943	900	714700
HDFC	3000	411000	2797.55	2500	222900
HDFCBANK	1700	981200	1586.2	1500	878350
HDFCLIFE	740	958100	704	680	335500
HEROMOTOCO	3600	273000	3583	3400	126000
HINDALCO	300	2717600	304.1	280	1651200
HINDUNILVR	2300	1319100	2165	2200	530700
ICICIBANK	700	2454375	654.5	600	3031875
INDUSINDBK	1100	2143800	1032.1	900	1067400

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	2456400	1280.5	1260	892200
IOC	102.5	7299500	95	87.5	2827500
ITC	220	26857600	217.95	220	8630400
JSWSTEEL	420	1155600	408.05	400	591300
KOTAKBANK	2000	536000	1988.95	1800	273200
LT	1600	1489825	1549.95	1400	372600
M&M	1000	1026200	913.8	900	427000
MARUTI	8000	460400	7501	7000	143300
NESTLEIND	18000	53700	16700	16000	17800
NTPC	100	11451300	99.2	90	4674000
ONGC	100	8562400	101.95	90	3788400
POWERGRID	230	1644000	230.35	210	1188000
RELIANCE	2100	3352750	2079.2	1900	1010000
SBILIFE	900	496500	875	850	195000
SBIN	450	8958000	413.4	390	9207000
SHREECEM	29000	2350	28340	23000	1800
SUNPHARMA	650	2619400	621.45	620	793800
TATAMOTORS	360	9655800	329.7	300	5061600
TATASTEEL	800	5812300	695.4	600	1485800
TCS	3200	1334100	3073.45	2500	615900
TECHM	1000	1316400	981.5	900	490800
TITAN	1500	497250	1463.8	1400	327750
ULTRACEMCO	6500	64200	6424.25	6000	56800
UPL	600	1250600	537.3	500	534300
WIPRO	450	4835200	430.3	400	1491200

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	-5594	-4610	359	3824	9872	17197	6341	-2267
DII	2	-32	870	2002	0	0	834	0
PRO	310	218	2968	3327	5634	51737	20053	32647
CLIENT	3119	2261	6254	1298	175703	122275	53046	49894
TOTAL	-2163	-2163	10451	10451	191209	191209	80274	80274

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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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