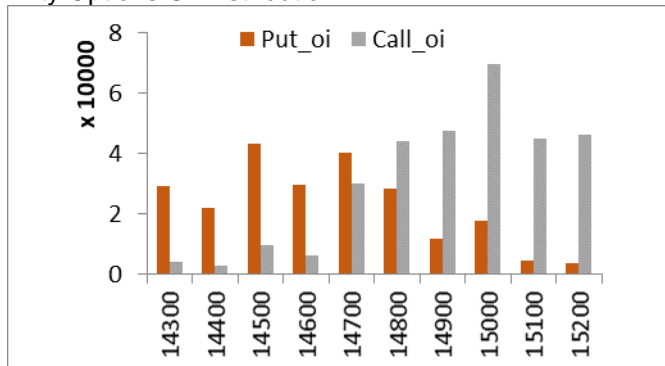


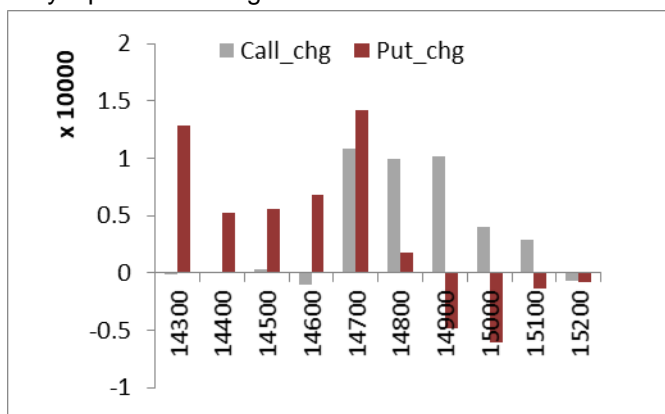
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14712	India VIX Index	25.23	BankNifty Active Futures	35120.00
Nifty Active Futures OI	7390425	Nifty ATM Call IV	22.46	BankNifty Active Futures OI	11,78,875
Change in OI	-1583550	Nifty ATM Put IV	20.5	Change in OI	1243840
Premium / Discount	4.00	PCR Index Options	1.06	Premium / Discount	3.00
Inference	Short Covering	PCR F&O Total	0.96	Inference	Long Unwinding

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 14712 on a positive note with 17.66% decrease in open interest indicating Short Covering. Nifty Futures closed at a premium of 4 points compared to previous day discount of 3 points. BankNifty closed at 35120 on a negative note with 7.46% decrease in open interest indicating Long Unwinding. BankNifty Futures closed at a premium of 3 points compared to the previous day discount of 3 points.

FI's were **Sellers** in **Index Futures** to the tune of **160** crores and were **Buyers** in **Index Options** to the tune of **2607** crores, **Buyers** in the Stock Futures to the tune of **259** crores. **Net Buyers** in derivative segment to the tune of **3281** crores.

India VIX index is at 25.23 v/s 25.47. Nifty ATM call option IV is currently 22.46 whereas Nifty ATM put option IV is quoting at 20.50

Nifty Options - Change in OI


Index options PCR is at 1.06 v/s 0.91 & F&O Total PCR is at 0.96.

Among stock futures Long Build up are **HINDALCO, FEDBANK, TVSMOTOR & TATASTEEL** may remain strong in coming session.

Stock which witnessed Short Build up are **LALPATHLAB, BANKBARODA, BANDHANBK & IGL** may remain weak in coming session.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 14500 & 14700 which may act as support for current expiry.

Nifty Call strike 15000 followed by 14900 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: BHEL,CANBK,IDEA & SAIL
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
HINDALCO	333.25	5.61%	37195000.00	18.04%
FEDERALBNK	81.50	2.00%	96260000.00	14.36%
TVSMOTOR	598.80	1.75%	5447400.00	9.45%
TATASTEEL	731.85	7.11%	44421000.00	7.71%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
LALPATHLAB	2281.05	-4.71%	163500.00	13.74%
BANKBARODA	86.00	-3.86%	97589700.00	12.73%
BANDHANBNK	326.25	-0.09%	26188200.00	11.04%
IGL	511.00	-2.80%	6965750.00	9.65%

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	1385000	662	650	502500
ASIANPAINT	2500	307500	2375	2300	316800
AXISBANK	740	1582800	717.5	700	1806000
BAJAJ-AUTO	4200	94750	3911.95	3900	45250
BAJAJFINSV	10500	52375	10003.55	10000	35500
BAJFINANCE	5800	245000	5360	5000	175000
BHARTIARTL	600	6887571	567	580	1804725
BPCL	450	1573200	437	400	765000
BRITANNIA	3600	193000	3340	3400	90600
CIPLA	870	582400	791.85	800	245700
COALINDIA	150	12175800	136.9	135	1873200
DIVISLAB	4000	155600	3445	3400	81200
DRREDDY	4800	154250	4478.15	4400	41625
EICHERMOT	3000	170100	2523	2500	42000
GAIL	150	7289500	147.6	140	1811700
GRASIM	1250	168150	1229.9	1200	144400
HCLTECH	1000	1318100	911.45	900	372400
HDFC	2800	245100	2629	2500	163500
HDFCBANK	1600	1049400	1529.3	1500	645150
HDFCLIFE	720	568700	706.15	700	297000
HEROMOTOCO	3600	175200	3420	3300	48000
HINDALCO	290	1775900	334.2	300	3586200
HINDUNILVR	2300	883200	2180	2200	295500
ICICIBANK	640	2219250	614.05	600	2135375
INDUSINDBK	1100	899100	1047.95	1000	924300

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	1224600	1268	1200	486600
IOC	102.5	5395000	97.9	87.5	1573000
ITC	220	28076800	208.8	210	5907200
JSWSTEEL	420	766800	415.5	400	278100
KOTAKBANK	2000	558400	1873.8	1800	222000
LT	1600	857325	1490.8	1400	234025
M&M	900	641200	838.6	800	393400
MARUTI	8000	249400	6975	7000	68400
NESTLEIND	17500	26550	16175	16500	11150
NTPC	110	6064800	103.5	90	2952600
ONGC	120	6491100	112.35	110	3826900
POWERGRID	240	1284000	226.5	185	796000
RELIANCE	2100	2957000	2026.15	2000	666000
SBILIFE	900	380250	869.55	900	117000
SBIN	410	6648000	395.6	370	5130000
SHREECEM	29000	1700	27318	23000	1750
SUNPHARMA	700	2514400	603.5	500	562800
TATAMOTORS	330	7045200	324.6	300	4599900
TATASTEEL	800	3784200	734.05	700	1400800
TCS	3200	726000	2984.7	2500	612000
TECHM	1020	722400	945.5	950	442800
TITAN	1500	322500	1426.8	1400	218250
ULTRACEMCO	6600	34200	6278	6000	29200
UPL	600	807300	565.9	500	447200
WIPRO	450	3219200	415.8	400	761600

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	199	1707	5397	2140	32513	17601	20920	15117
DII	-52	-12	285	6571	0	0	101	0
PRO	-2077	2521	-6515	-4141	14815	13141	17706	27856
CLIENT	3680	-2466	971	-4432	39622	56208	110606	106360
TOTAL	1750	1750	138	138	86950	86950	149333	149333

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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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