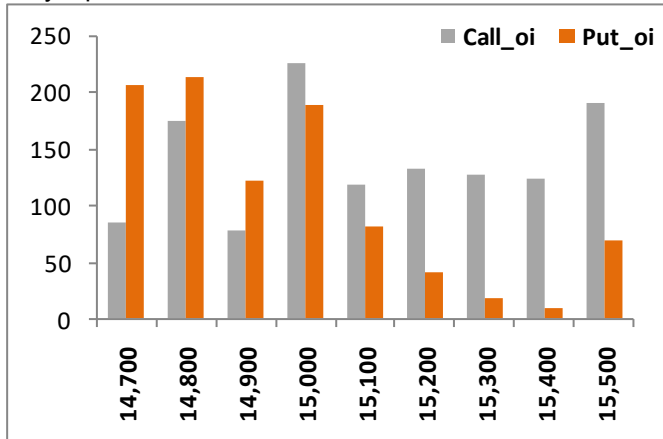


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15,144.85	India VIX Index	19.24	BankNifty Active Futures	34,045.20
Nifty Active Futures OI	1,10,19,000	Nifty ATM Call IV	17.61	BankNifty Active Futures OI	16,41,175
Change in OI	-2,94,150	Nifty ATM Put IV	16.89	Change in OI	-90,575
Premium / Discount	36.75	PCR Index Options	1.39	Premium / Discount	122.80
Inference	Short Covering	PCR F&O Total	1.03	Inference	Short Covering

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15144.85 on a positive note with -2.60% decrease in open interest indicating Short Covering.

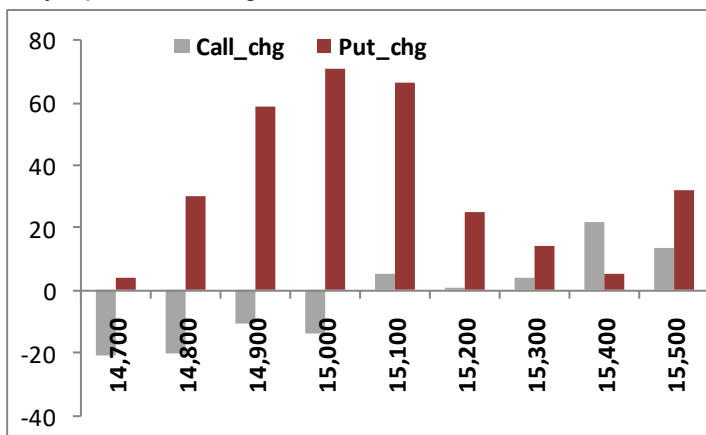
Nifty Futures closed at a premium of 37 points compared to previous day premium of 29 points.

Bank Nifty futures closed at 34045.2 on a positive note with -5.23% decrease in open interest indicating Short Covering.

Bank Nifty Futures closed at a premium of 123 points compared to previous day premium of 90 points.

FII's were **Buyer** in Index Futures to the tune of **3,076** and were **Buyer** in Index Options to the tune of **5,961 crores**, while they were net **Seller** in Stock Futures amounting to **-957 crores**. FII's were net **Buyers** in derivative segment to the tune of **8,254 crores**

India VIX index is at 19.24 v/s 19.61. Nifty ATM call option IV is currently 17.61 whereas Nifty ATM put option IV is quoting at 16.89

Nifty Options - Change in OI


Index options PCR is at 1.39 v/s 1.40 & F&O Total PCR is at 1.03.

Among stock futures **MINDTREE, ASHOKLEY, LTI & MPHASIS** have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are **BHARTIARTL, GODREJCP, ALKEM & ITC** and may remain weak in coming session.

Nifty Put options OI distribution shows that 14500 has highest OI concentration followed by 14800 & 14700 which may act as support for current expiry.

Nifty Call strike 15200 followed by 15500 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD:
BHEL, CADILAH, NATIONALUM, PNB, SAIL, SUNTV
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
MINDTREE	2101.4	0.62%	18,48,800	15.87%
ASHOKLEY	123.6	6.51%	3,70,57,500	14.38%
LTI	3655.8	1.60%	7,54,200	12.43%
MPHASIS	1773.75	0.53%	3,56,850	12.16%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
BHARTIARTL	538.6	-2.13%	11,22,27,981	10.22%
GODREJCP	820.1	-2.72%	54,76,000	6.54%
ALKEM	2964.9	-0.99%	4,26,400	3.80%
ITC	211.1	-0.94%	12,51,84,000	3.45%

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
ADANI PORTS	800	32,07,500	780.50	700	12,10,000
ASIAN PAINT	2,900	3,21,300	2,832.35	2,700	4,26,000
AXIS BANK	720	22,30,800	712.60	700	23,98,800
BAJAJ-AUTO	4,100	1,56,250	4,071.65	3,900	81,750
BAJAJ FINSV	12,000	77,625	11,453.80	10,000	69,625
BAJ FINANCE	6,000	3,05,750	5,702.75	5,000	2,64,875
BHARTIARTL	600	73,72,533	538.60	540	22,06,392
BPCL	450	30,47,400	450.75	420	14,25,600
BRITANNIA	3,500	2,14,000	3,486.95	3,400	88,000
CIPLA	1,000	18,21,300	889.35	900	7,83,900
COAL INDIA	160	92,65,200	147.05	140	32,71,800
DIVISLAB	4,200	2,26,400	4,045.00	4,000	82,200
DRREDDY	5,500	3,26,500	5,241.75	5,000	3,32,750
EICHERMOT	2,600	2,39,400	2,583.85	2,500	68,600
TATA CONSUM	700	18,30,600	655.50	600	4,86,000
GRASIM	1,500	1,39,175	1,399.55	1,300	1,31,575
HCLTECH	1,000	19,81,700	934.50	900	7,58,100
HDFC	2,600	8,47,800	2,513.60	2,400	2,26,500
HDFC BANK	1,500	16,01,050	1,476.15	1,400	11,95,150
HDFCLIFE	700	21,52,700	670.10	650	8,73,400
HEROMOTOCO	3,000	5,21,400	2,923.10	2,800	1,87,800
HINDALCO	420	31,49,750	403.40	370	21,62,900
HINDUNILVR	2,500	5,88,900	2,385.25	2,300	1,94,100
ICICIBANK	620	43,84,875	634.40	600	35,33,750
INDUSINDBK	1,000	11,75,400	978.05	900	7,04,700

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1,400	31,46,400	1,345.95	1,300	11,58,000
IOC	110	86,32,000	106.10	90	39,06,500
ITC	220	1,59,29,600	211.10	200	60,73,600
JSWSTEEL	800	21,85,650	721.25	700	15,18,750
KOTAKBANK	1,800	8,44,400	1,764.15	1,700	4,44,000
LT	1,500	10,14,300	1,422.60	1,300	4,34,700
M&M	800	11,42,400	799.30	750	3,24,800
MARUTI	7,000	3,42,000	6,844.25	6,000	1,34,400
NESTLEIND	17,500	14,700	17,238.25	16,000	7,900
NTPC	110	1,85,42,100	112.65	105	46,34,100
ONGC	120	1,54,69,300	116.70	115	29,87,600
POWERGRID	240	44,32,000	234.30	200	11,76,000
RELIANCE	2,000	36,62,250	1,994.80	1,900	9,10,500
SBILIFE	1,000	13,02,000	972.90	940	2,42,250
SBIN	400	1,15,39,500	383.35	350	43,62,000
SHREECEM	30,000	1,200	27,607.20	25,000	550
SUNPHARMA	720	26,54,400	692.05	650	8,13,400
TATAMOTORS	350	99,18,000	333.80	300	68,74,200
TATASTEEL	1,200	33,37,100	1,182.05	1,000	20,29,800
TCS	3,200	6,17,700	3,089.45	3,000	3,20,700
TECHM	1,000	7,93,800	975.15	900	2,73,600
TITAN	1,600	2,43,375	1,541.45	1,400	3,15,750
ULTRACEMCO	7,000	70,900	6,665.45	6,000	34,400
UPL	800	16,31,500	773.20	700	11,63,500
WIPRO	520	25,56,800	509.50	450	14,56,000

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	19,573	-9,674	2,323	11,489	86,991	41,014	48,029	26,034
DII	-26	1,956	-635	2,785	0	4,321	0	0
PRO	5,329	-9,726	-9,492	9,499	-8,146	-18,427	76,884	21,453
CLIENT	-28,017	14,303	1,368	-30,209	1,37,792	98,689	91,724	78,110
TOTAL	-3,141	-3,141	-6,436	-6,436	2,16,637	1,25,597	2,16,637	1,25,597

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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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