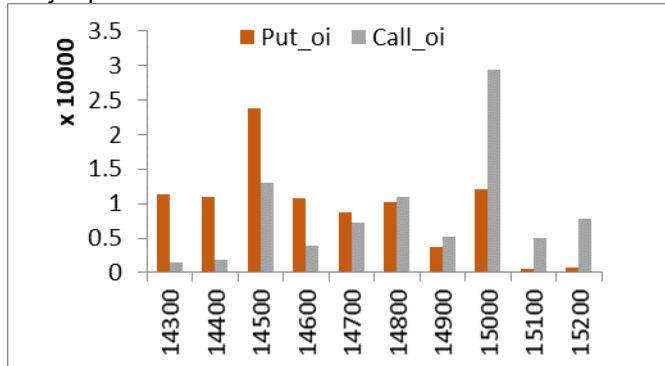


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	14691	India VIX Index	23.03	BankNifty Active Futures	32894.00
Nifty Active Futures OI	10028100	Nifty ATM Call IV	<b>20.33</b>	BankNifty Active Futures OI	12,83,825
Change in OI	575025	Nifty ATM Put IV	<b>25.05</b>	Change in OI	1243840
Premium / Discount	60.00	PCR Index Options	1.07	Premium / Discount	112.00
Inference	Short Build up	PCR F&O Total	0.93	Inference	Long Unwinding

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 14691 on a negative note with 6.08% increase in open interest indicating Short Build Up.

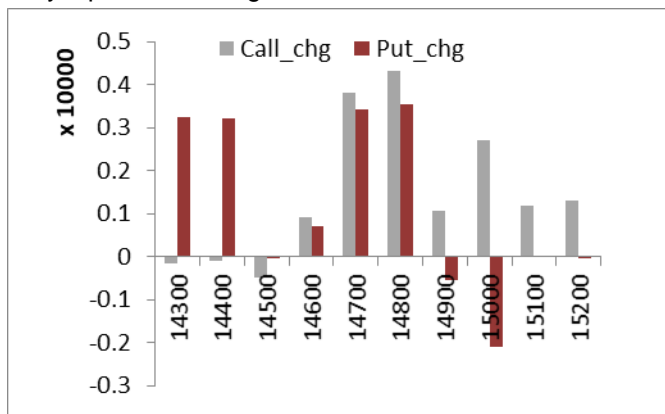
Nifty Futures closed at a premium of 60 points compared to previous day premium of 37 points.

BankNifty closed at 32894 on a negative note with 4.21 % decrease in open interest indicating Long Unwinding.

BankNifty Futures closed at a premium of 112 points compared to the previous day premium of 93 points.

FII's were **Sellers** in **Index Futures** to the tune of **2963** crores and were **Buyers** in **Index Options** to the tune of **4861** crores, **Buyers** in the Stock Futures to the tune of **661** crores. **Net Buyers** in derivative segment to the tune of **2037** crores.

India VIX index is at 23.03 v/s 23.31. Nifty ATM call option IV is currently 20.33 whereas Nifty ATM put option IV is quoting at 25.05

**Nifty Options - Change in OI**


Index options PCR is at 1.07 v/s 1.43 & F&O Total PCR is at 0.93.

Among stock futures Long Build up are **SAIL, NAVINFLUR, ONGC & HINDPETRO** may remain strong in coming session.

Stock which witnessed Short Build up are **ESCORTS, TCS, HEROMOTOCO & BIOCON** may remain weak in coming session.

Nifty Put options OI distribution shows that 14000 has highest OI concentration followed by 14500 & 13800 which may act as support for current expiry.

Nifty Call strike 15000 followed by 15500 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BANPERIOD:**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
SAIL	120.30	6.23%	125960500.00	22.50%
NAVINFLUOR	3446.90	1.05%	373500.00	19.17%
ONGC	108.70	3.92%	38430700.00	17.99%
HINDPETRO	235.45	1.93%	24694200.00	13.97%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
ESCORTS	1126.45	-0.56%	3236200.00	17.66%
TCS	3052.50	-2.44%	6720000.00	16.06%
HEROMOTOCO	2830.60	-1.43%	3382800.00	12.40%
BIOCON	381.55	-3.71%	19490200.00	11.82%

**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	1905000	726.4	700	948750
ASIANPAINT	2600	123300	2529	2400	109800
AXISBANK	800	974400	711.65	650	799200
BAJAJ-AUTO	4000	206500	3827	3500	52250
BAJAJFINSV	12000	63625	11021	10000	66625
BAJFINANCE	6000	262125	5449	5000	316500
BHARTIARTL	600	2913474	535.5	500	1493757
BPCL	450	1809000	422.1	400	1429200
BRITANNIA	3600	190000	3444.8	3400	94400
CIPLA	1000	707200	910	900	390650
COALINDIA	140	3444000	133	130	2242800
DIVISLAB	4000	90800	4052.1	3800	37000
DRREDDY	6000	141625	5169	4500	87750
EICHERMOT	2600	126350	2419.95	2300	49350
TATACONSUM	700	827550	669	650	166050
GRASIM	1400	148675	1401.1	1400	106875
HCLTECH	1000	1640100	900.1	900	1273300
HDFC	2600	442200	2433.25	2300	290700
HDFCBANK	1500	1923350	1412.9	1400	838750
HDFCLIFE	700	1574100	662.9	650	1043900
HEROMOTOCO	3000	242100	2818	2700	131700
HINDALCO	400	2229550	363.65	360	1455550
HINDUNILVR	2500	825000	2350	2300	266100
ICICIBANK	650	1885125	599.7	550	1465750
INDUSINDBK	1000	1484100	934.95	1000	789300

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	2118600	1348.6	1300	799200
IOC	95	8014500	90.8	90	2626000
ITC	210	9088000	202.4	200	5084800
JSWSTEEL	750	1320300	713.7	600	1001700
KOTAKBANK	1800	384000	1743.75	1700	266400
LT	1400	658950	1340.05	1300	439300
M&M	800	737100	753.05	700	368900
MARUTI	7000	225300	6438.35	6000	149400
NESTLEIND	17000	10750	16320.2	16000	14200
NTPC	110	7341600	102.4	100	1818300
ONGC	115	6044500	108.2	100	2017400
POWERGRID	230	972000	220.35	200	584000
RELIANCE	2100	2241250	1995.9	1800	983000
SBILIFE	950	312000	929	900	120000
SBIN	400	4617000	352.3	350	3148500
SHREECEM	30000	150	27900	30000	300
SUNPHARMA	700	2298800	653.75	600	684600
TATAMOTORS	300	5073000	293.1	300	3328800
TATASTEEL	1100	2190450	1025.6	900	1537650
TCS	3200	497100	3040	3000	395700
TECHM	1100	346800	958.85	900	295200
TITAN	1600	291000	1489.85	1400	216000
ULTRACEMCO	7000	32600	6253.1	6000	32600
UPL	630	483600	606	600	327600
WIPRO	500	1622400	492.5	400	1193600

**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	-8679	19982	142459	93716	70684	56356	49239	21471
DII	1719	-4268	9656	211295	0	0	235	0
PRO	2261	116	46772	18056	95748	139963	90958	53270
CLIENT	11667	-8862	177817	53637	329230	299343	99150	164841
TOTAL	6968	6968	376704	376704	495662	495662	239582	239582

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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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