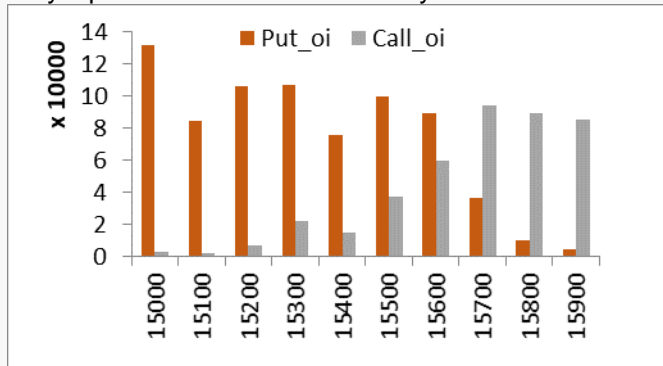


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15403.00	India VIX Index	21.37	BankNifty Active Futures	32838.00
Nifty Active Futures OI	1,09,79,450	Nifty ATM Call IV	19.71	BankNifty Active Futures OI	21,29,525
Change in OI	1216910	Nifty ATM Put IV	26.06	Change in OI	1243840
Premium / Discount	-10.00	PCR Index Options	0.81	Premium / Discount	-7.00
Inference	Short Build up	PCR F&O Total	0.90	Inference	Long Unwinding

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures closed at 15403 on a negative note with 12.47% increase in the open interest indicating Short Build Up.

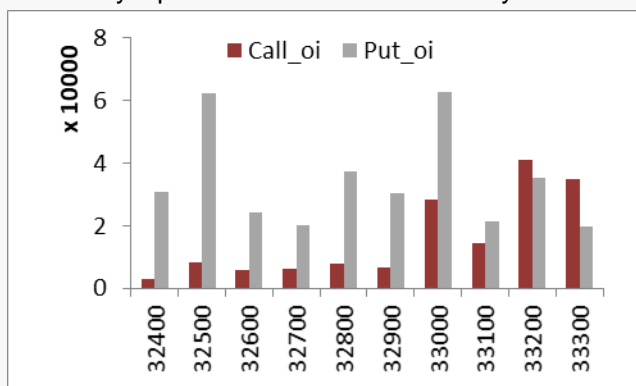
Nifty Futures closed at a discount of 10 points compared to the previous day discount of 1 points.

BankNifty closed at 32838 on negative note with 4.34% decrease in open interest indicating Long Unwinding.

BankNifty Futures closed at a discount of 7 points compared to the previous day premium of 32 points.

Fill's were **Sellers** in **Index Futures** to the tune of 762 crores and were **Buyers** in **Index Options** to the tune of 4848 crores, **Buyers** in the Stock Futures to the tune of 830 crores. **Net Buyers** in the derivative segment to the tune of 5113 crores.

India VIX index is at 21.37 v/s 21.05. Nifty ATM call option IV is currently 19.71 whereas Nifty ATM Put option IV is quoting at 26.06

Bank Nifty Options –OI Distribution Weekly


Index options PCR is at 0.81 v/s 1.08&F&O Total PCR is at 0.90

Nifty Put options OI distribution shows that 15000 has highest OI concentration followed by 15300 & 15200 which may act as support for current expiry.

Nifty Call strike 16000 followed by 15800 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 33000 has highest OI concentration followed 32500 which may act as support for current expiry.

BankNifty Call strike 33500 followed by 33700 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: IBULHSGFIN & RBLBANK
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
HONAUT	33311.60	0.12%	19920.00	6.07%
PVR	1796.15	0.54%	2304434.00	5.63%
TCS	3221.95	0.19%	11901600.00	5.18%
HINDPETRO	224.85	2.74%	23417100.00	4.95%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
SUNTV	408.45	-8.92%	14788500.00	18.00%
HINDCOPPER	82.95	-8.75%	14396400.00	15.25%
DRREDDY	4241.75	-0.50%	1999250.00	11.45%
CHAMBLFERT	277.65	-5.40%	4353000.00	9.84%

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	1552500	667.9	600	1047500
APOLLOHOSP	4000	199000	3789	3600	87875
ASIANPAINT	3000	790200	2663.95	2600	282750
AXISBANK	700	4443600	627.4	600	1431600
BAJAJ-AUTO	4000	491750	3637	3200	140750
BAJAJFINSV	13000	137150	11453	11000	51150
BAJFINANCE	6000	521500	5438	5000	209750
BHARTIARTL	700	3612850	642.8	700	914850
BPCL	330	2475000	305	300	997200
BRITANNIA	3600	66800	3411	3300	67600
CIPLA	1000	1209000	916.1	900	273000
COALINDIA	210	7782600	179.5	180	2158800
DIVISLAB	4000	217400	3615	3000	127700
DRREDDY	4400	159375	4261	4000	82375
EICHERMOT	2900	113400	2661	2600	131950
GRASIM	1500	497325	1320.1	1200	152475
HCLTECH	1080	1355900	960.05	960	311500
HDFC	2300	785400	2154.6	2100	548400
HDFCBANK	1400	4271850	1325.9	1400	1527900
HDFCLIFE	620	1097800	552	550	313500
HEROMOTOCO	2700	291900	2521	2300	1184100
HINDALCO	420	5220200	319.25	300	1380300
HINDUNILVR	2400	753900	2201.95	2100	395400
ICICIBANK	760	3047000	687.2	680	1520750
INDUSINDBK	800	1044900	776	900	726300

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	1651800	1436.9	1400	1137600
ITC	275	12774400	265	250	4764800
JSWSTEEL	600	1101600	551.4	540	796500
KOTAKBANK	1900	848000	1668.2	1600	380400
LT	1660	1763525	1477.25	1500	306475
M&M	1050	1660400	983.7	900	886200
MARUTI	8000	341100	7780	7500	154500
NESTLEIND	18000	16100	16740	16000	8775
NTPC	160	22298400	137.7	160	1402200
ONGC	165	28285950	134.6	165	3110800
POWERGRID	240	5572985	210.6	250	5999625
RELIANCE	2800	3518000	2502	2500	1380250
SBILIFE	1160	996000	1070	1140	156750
SBIN	500	6249000	447.05	440	3036000
SHREECEM	20000	17750	18251.35	20000	5300
SUNPHARMA	900	1274000	807.2	800	679700
TATA CONSUM	770	583875	710.2	700	316575
TATAMOTORS	450	7726350	392.8	400	2949750
TATASTEEL	1100	3733625	836.8	800	1065900
TCS	3500	649050	3225.3	3000	334950
TECHM	1200	1289400	983	900	366000
TITAN	2300	694500	2028	2000	1086000
ULTRACEMCO	6000	370300	5395	5000	81800
UPL	640	1007500	613	600	369200
WIPRO	500	3533600	411.8	400	1740000

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	34	10021	19059	7851	84515	51478	62142	33634
DII	514	49	1051	-10943	0	0	60	0
PRO	979	5207	20477	11414	126046	260055	-85793	-133048
CLIENT	22764	9014	1430	33695	704268	603296	-100575	-24752
TOTAL	24291	24291	42017	42017	914829	914829	-124166	-124166

TODAY FII

**SOLD 9,987 Lots of Index Future,
Bought 33,037 Lots of Index Calls,
Bought 28,508 Lots of Index Puts,
Bought 11,208 Lots of Stock Future.**

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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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