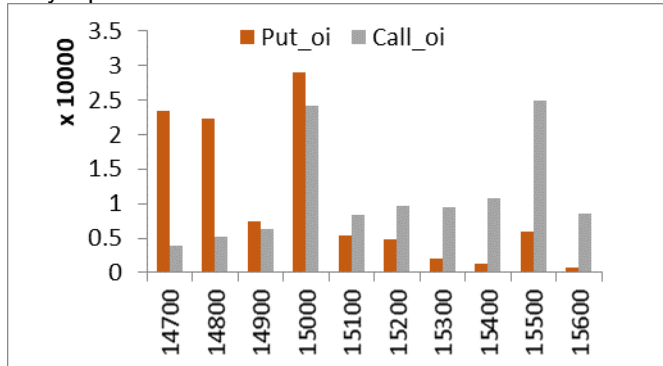


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	15135	India VIX Index	22.50	BankNifty Active Futures	35933.00
Nifty Active Futures OI	11584575	Nifty ATM Call IV	22.02	BankNifty Active Futures OI	14,07,825
Change in OI	-1274400	Nifty ATM Put IV	23.62	Change in OI	1243840
Premium / Discount	36.00	PCR Index Options	1.11	Premium / Discount	67.00
Inference	Short Covering	PCR F&O Total	0.93	Inference	Short Covering

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 15135 on a positive note with 9.91% increase in open interest indicating Short Covering.

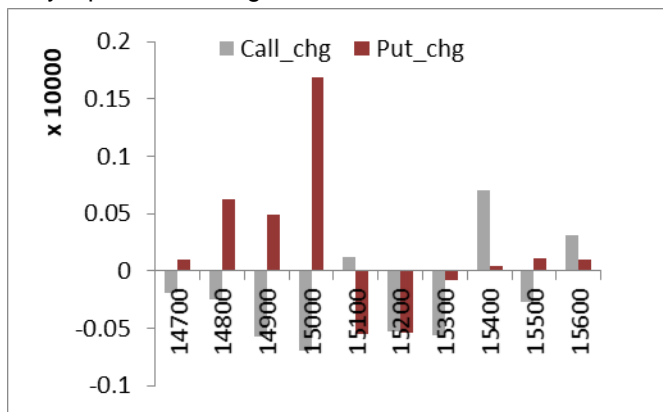
Nifty Futures closed at a premium of 36 points compared to previous day premium of 13 points.

BankNifty closed at 35933 on a positive note with 6.84% increase in open interest indicating Short Covering.

BankNifty Futures closed at a premium of 67 points compared to the previous day premium of 40 points.

FII's were **Buyers** in **Index Futures** to the tune of **1735** crores and were **Buyers** in **Index Options** to the tune of **4042** crores, **Sellers** in the Stock Futures to the tune of **1128** crores. **Net Buyers** in derivative segment to the tune of **4583** crores.

India VIX index is at 22.50 v/s 24.67. Nifty ATM call option IV is currently 22.02 whereas Nifty ATM put option IV is quoting at 23.62

Nifty Options - Change in OI


Index options PCR is at 1.11 v/s 1.06 & F&O Total PCR is at 0.93.

Among stock futures Long Build up are **TRENT, COFORGE, MINDTREE & LTTS** may remain strong in coming session.

Stock which witnessed Short Build up are **BPCL, AUBANK, AMARAJBAT & HAVELLS** may remain weak in coming session.

Nifty Put options OI distribution shows that 14500 has highest OI concentration followed by 15000 & 14700 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: BANKBARODA, BHEL, PNB, SAIL, SUNTV
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
TRENT	910.60	2.40%	525625.00	15.81%
COFORGE	2600.45	1.00%	339000.00	12.86%
MINDTREE	1806.75	2.76%	1399200.00	12.84%
LTTS	2756.30	1.14%	310400.00	12.79%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
BPCL	444.90	-5.07%	49429800.00	86.49%
AUBANK	1239.85	-2.40%	1132000.00	56.46%
AMARAJBAT	891.95	-1.65%	3128000.00	13.75%
HAVELLS	1105.65	-1.36%	4721000.00	13.19%

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	2570000	748	650	887500
ASIANPAINT	2500	383400	2420	2300	231600
AXISBANK	800	2143200	744.6	700	2006400
BAJAJ-AUTO	4000	120750	3795.7	3800	33250
BAJAJFINSV	11000	98625	9975	9000	35250
BAJFINANCE	6000	300500	5414	4000	174750
BHARTIARTL	600	11389203	522.4	500	3463221
BPCL	500	3978000	445.45	400	2167200
BRITANNIA	4000	186000	3438.5	3300	100000
CIPLA	900	877500	799.2	800	436800
COALINDIA	160	14212800	151.9	150	3813600
DIVISLAB	4000	146400	3501.4	3300	123600
DRREDDY	5000	302625	4454	4500	142750
EICHERMOT	2700	208600	2590.7	2500	92750
GAIL	160	6087800	149.05	140	1525000
GRASIM	1400	389500	1367.05	1200	289750
HCLTECH	1000	1692600	976.1	900	541800
HDFC	2700	747300	2578	2500	254400
HDFCBANK	1600	1623600	1563.95	1400	661100
HDFCLIFE	800	1032900	740	700	421300
HEROMOTOCO	3500	128700	3448.3	3200	144900
HINDALCO	350	2833700	333.15	300	2334900
HINDUNILVR	2200	1074600	2197	2200	489900
ICICIBANK	700	5259375	624.05	600	1663750
INDUSINDBK	1100	1767600	1025.2	1000	961200

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	2114400	1344	1200	1926600
IOC	105	11505000	100.6	95	3581500
ITC	220	21753600	207.65	210	9945600
JSWSTEEL	420	2662200	401.5	380	761400
KOTAKBANK	2000	437200	1974.95	1800	363200
LT	1600	978650	1510	1400	878025
M&M	900	758800	849.6	750	369600
MARUTI	8000	344800	7300	7000	155100
NESTLEIND	18000	25600	16875	16000	12400
NTPC	115	10693200	109.05	100	4628400
ONGC	120	10194800	117	100	3488100
POWERGRID	230	3404000	215.5	200	1224000
RELIANCE	2200	2331750	2190.55	2000	1034000
SBILIFE	1000	594750	969.8	900	184500
SBIN	400	13332000	387.9	350	5511000
SHREECEM	31000	1850	27250	26000	950
SUNPHARMA	620	2066400	612	600	975800
TATAMOTORS	400	12312000	315.15	300	6093300
TATASTEEL	800	3566600	708.5	700	1650700
TCS	3100	1037700	3060.5	3000	379800
TECHM	1000	579600	995.25	900	334800
TITAN	1500	458250	1457.35	1400	252750
ULTRACEMCO	7000	128600	6703.6	6000	43800
UPL	700	915200	624.95	500	512200
WIPRO	450	6211200	422.4	400	2201600

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	2464	-14126	-960	16153	52830	26429	13533	4180
DII	15	2899	-1944	3858	0	0	0	0
PRO	-6212	1289	5130	2081	-23095	-39159	-13286	57496
CLIENT	-9492	-3287	3259	-16607	-54401	-11936	144737	83308
TOTAL	-13225	-13225	5485	5485	-24666	-24666	144984	144984

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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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