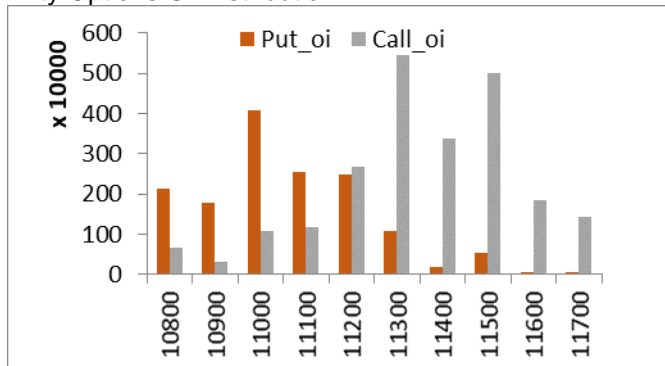


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	11222	India VIX Index	24.11	BankNifty Active Futures	22129.00
Nifty Active Futures OI	6014925	Nifty ATM Call IV	22.81	BankNifty Active Futures OI	8,92,725
Change in OI	-1146375	Nifty ATM Put IV	20.89	Change in OI	1243840
Premium / Discount	19.15	PCR Index Options	1.41	Premium / Discount	53.00
Inference	Long Unwinding	PCR F&O Total	0.97	Inference	Long Unwinding

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 11222.45 on a negative note with -16.01% decrease in open interest indicating Long Unwinding

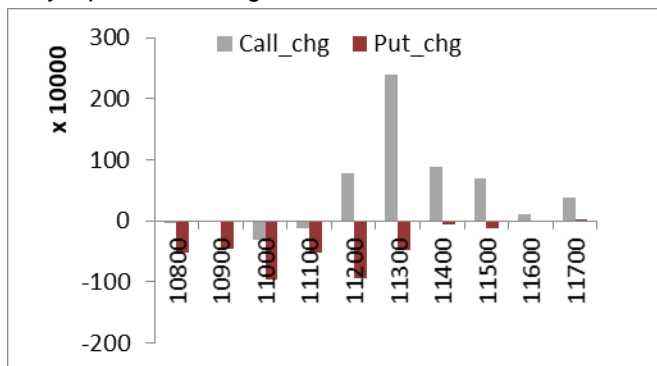
Nifty Futures closed at a premium of 20 points compared to previous day premium of 6 points

BankNifty closed at 22129 on a negative note with 15.5% decrease in open interest indicating Long Unwinding.

BankNifty Futures closed at a premium of 53 points compared to the previous day premium of 71 points.

FII's were **Sellers** in **Index Futures** to the tune of **819** crores and were **Buyers** in **Index Options** to the tune of **564** crores, **Stock Futures** were **Sellers** to the tune of **292** crores. FII's were **Net Sellers** in derivative segment to the tune of **575** crores.

India VIX index is at 24.11. Nifty ATM call option IV is currently 22.81 whereas Nifty ATM put option IV is quoting at 20.89.

Nifty Options - Change in OI


Index options PCR is at 1.41 and F&O Total PCR is at 0.97.

Among stock futures COLPAL ,SRF ,NMDC & APOLLOHOSP have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are SAIL ,UBL ,CUMMINSIND & NATIONALUM and may remain weak in coming session.

Nifty Put options OI distribution shows that 11000 has highest OI concentration followed by 11100 & 11200 which may act as support for current expiry.

Nifty Call strike 11300 followed by 11500 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BANPERIOD :CANBK, IDEA
IBULHSGFIN, INDUSINDBK**
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
COLPAL	1450.75	4.00%	3160500.00	14.10%
SRF	3948.35	4.32%	778000.00	13.45%
NMDC	87.45	2.58%	40193300.00	9.43%
APOLLOHOSP	1628.55	2.75%	1387500.00	7.73%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
SAIL	35.55	-0.28%	44061000.00	17.60%
UBL	961.05	-0.95%	1304100.00	9.01%
CUMMINSIND	399.20	-0.59%	2056800.00	6.26%
NATIONALUM	33.35	-1.19%	37128000.00	3.85%

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	320	525000	315.2	300	170000
ASIANPAINT	1800	156000	1738.9	1600	106500
AXISBANK	500	2215200	441.5	400	944400
BAJAJ-AUTO	3200	57000	3093.9	2900	55750
BAJAJFINSV	7000	51000	6319.9	6000	19125
BAJFINANCE	3500	331250	3270	3000	226000
BHARTIARTL	600	5188353	566.5	560	1654794
BPCL	480	815400	454.75	400	504000
BRITANNIA	4000	94600	3802	3800	25600
CIPLA	700	529100	680.5	660	218400
COALINDIA	150	2597400	131.25	120	1476300
DRREDDY	4400	73750	4305.7	4000	60250
EICHERMOT	21000	4900	21349.25	18000	9730
GAIL	110	3098800	99	100	683200
GRASIM	650	175750	614.3	600	89300
HCLTECH	600	471800	694.4	600	358400
HDFC	2000	261900	1879.65	1800	165600
HDFCBANK	1200	844250	1065	1000	363000
HEROMOTOCO	3000	89400	2779.35	2400	45300
HINDALCO	180	1874800	164.35	150	898700
HINDUNILVR	2300	430200	2234	2000	141600
ICICIBANK	400	5717250	351.2	370	1623875
INDUSINDBK	600	812000	543	500	755200
INFRADEL	200	610400	196.1	180	389200
INFY	800	751200	951.95	800	1172400

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
IOC	95	3066600	92.55	80	1219800
ITC	200	3404800	196.8	169.85	982400
JSWSTEEL	220	496800	218.65	200	459000
KOTAKBANK	1400	370400	1388.5	1300	496400
LT	1000	586850	925	850	221650
M&M	620	329000	603.75	500	546000
MARUTI	6800	197300	6192	6100	92200
NESTLEIND	18000	16650	16669.95	16500	5500
NTPC	100	4896300	88.25	90	1698600
ONGC	100	3580500	79.5	70	1470700
POWERGRID	200	888000	180.95	180	404000
RELIANCE	2200	2176045	2092	1800	1351380
SBIN	200	10485000	191.05	180	3243000
SHREECEM	23000	4350	21710	22000	1450
SUNPHARMA	500	1373400	492.9	400	499800
TATAMOTORS	110	4343400	105.7	90	2354100
TATASTEEL	400	1086300	372.85	360	569500
TCS	2320	373800	2279	2100	397800
TECHM	700	699600	674.5	600	188400
TITAN	1100	297000	1040.45	1000	162000
ULTRACEMCO	4300	40200	4162.05	4000	31400
UPL	500	349700	461.1	440	105300
VEDL	125	4848400	109.8	100	4891800
WIPRO	280	1395200	276.8	250	1497600
ZEEL	60	0	142.95	60	0

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	12022	21829	-12246	-8522	6682	18465	8891	-11516
DII	0	224	13	2038	0	0	3510	0
PRO	16594	-2968	-20294	-13452	28359	104636	21901	-7941
CLIENT	-12604	-3073	-19579	-32170	213891	125831	-34263	19496
TOTAL	16012	16012	-52106	-52106	248932	248932	39	39

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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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