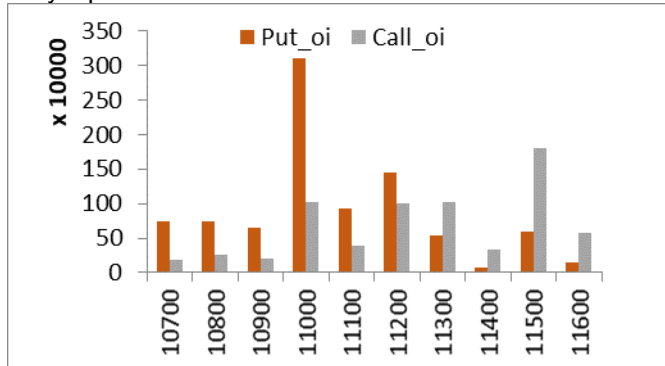


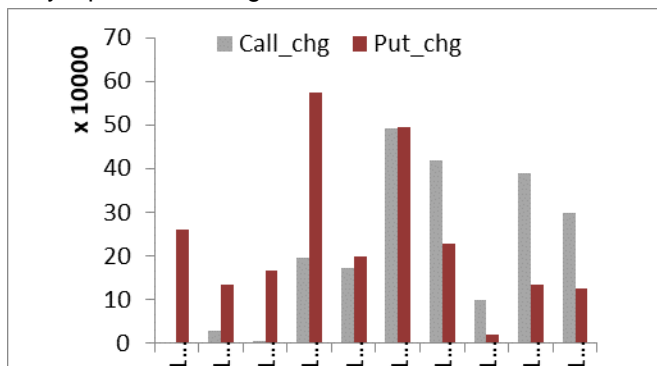
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	11093	India VIX Index	24.72	BankNifty Active Futures	21631.00
Nifty Active Futures OI	10410225	Nifty ATM Call IV	18.94	BankNifty Active Futures OI	13,15,700
Change in OI	2709825	Nifty ATM Put IV	27.64	Change in OI	1243840
Premium / Discount	-9.15	PCR Index Options	1.49	Premium / Discount	-15.00
Inference	Short Build up	PCR F&O Total	1.06	Inference	Short Build up

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 11093.4 on a negative note with 35.19% increase in open interest indicating Short Build Up
 Nifty Futures closed at a discount of -9 points compared to previous day premium of 18 points
 BankNifty closed at 21631 on a negative note with 55.5% increase in open interest indicating Short Build Up.
 BankNifty Futures closed at a discount of 15 points compared to the previous day premium of 53 points.

FII's were **Buyers** in **Index Futures** to the tune of **539** crores and were **Buyers** in **Index Options** to the tune of **1426** crores, **Stock Futures** were **Buyers** to the tune of **395** crores. FII's were **Net Buyers** in derivative segment to the tune of **2637** crores.

India VIX index is at 24.72. Nifty ATM call option IV is currently 18.91 whereas Nifty ATM put option IV is quoting at 27.64.

Nifty Options - Change in OI


Index options PCR is at 1.49 and F&O Total PCR is at 1.06.

Among stock futures GLENMARK, GODREJCP, NAUKRI & NIITTECH have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are IBULHSGFIN, INDUSINDBK, NATIONALUM & SHREECEM and may remain weak in coming session.

Nifty Put options OI distribution shows that 11000 has highest OI concentration followed by 10500 & 11200 which may act as support for current expiry.

Nifty Call strike 11500 followed by 12000 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
GLENMARK	443.55	3.97%	5437200.00	62.70%
GODREJCP	683.75	0.14%	4280000.00	51.67%
NAUKRI	3184.45	1.04%	711750.00	50.00%
NIITTECH	1940.60	3.75%	487500.00	45.09%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
IBULHSGFIN	200.25	-6.58%	10744600.00	124.05%
INDUSINDBK	521.85	-4.88%	26096800.00	72.36%
NATIONALUM	32.65	-2.39%	38165000.00	62.33%
SHREECEM	21477.90	-1.76%	156200.00	60.37%

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	357500	312.25	300	125000
ASIANPAINT	1800	156300	1745	1700	72600
AXISBANK	500	1917600	427	400	1636800
BAJAJ-AUTO	3200	29000	3045	2800	26500
BAJAJFINSV	6500	13500	6185	5500	8625
BAJFINANCE	3500	297000	3220	3000	151000
BHARTIARTL	600	3927822	550.3	550	1517820
BPCL	500	1141200	417.8	400	813600
BRITANNIA	4000	117000	3811	3500	24200
CIPLA	700	449800	686.7	650	96200
COALINDIA	140	1313500	128.75	120	1365300
DRREDDY	4500	97500	4500	4000	93000
EICHERMOT	22000	3430	21169.65	20000	3815
GAIL	105	1110200	96.7	90	1061400
GRASIM	620	128250	602	560	56050
HCLTECH	700	233800	696	600	207200
HDFC	2000	446700	1804.95	1800	213900
HDFCBANK	1100	950950	1050.45	1000	511500
HEROMOTOCO	2900	51900	2711.55	2500	37200
HINDALCO	170	885800	161.1	160	485900
HINDUNILVR	2300	398100	2194	2200	177300
ICICIBANK	400	7128000	345.4	330	2646875
INDUSINDBK	600	585600	521.05	550	475200
INFRADEL	200	562800	192.4	180	336000
INFY	1000	775200	962.15	900	943200

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
IOC	100	2827200	88.9	90	1333800
ITC	200	4083200	193.5	190	1257600
JSWSTEEL	220	472500	214	200	526500
KOTAKBANK	1400	215200	1378.75	1300	321200
LT	1000	970200	911	900	266750
M&M	600	358400	599	600	210000
MARUTI	7000	91900	6260	6000	74500
NESTLEIND	18000	14700	16540	16000	11550
NTPC	90	2599200	86.75	80	1442100
ONGC	80	1439900	77.65	80	1224300
POWERGRID	200	284000	177.25	160	280000
RELIANCE	2200	1959400	2101.9	2000	1590245
SBIN	200	8913000	186.85	180	3729000
SHREECEM	23000	750	21380	21000	700
SUNPHARMA	500	967400	511.2	450	474600
TATAMOTORS	110	2992500	103.25	90	2291400
TATASTEEL	400	1210400	366.5	300	739500
TCS	2400	477300	2281	1880	651300
TECHM	700	474000	673	600	147600
TITAN	1100	211500	1040	900	99000
ULTRACEMCO	4300	42200	4143	3800	25200
UPL	480	443300	462.7	420	215800
VEDL	110	2938800	111.95	100	3837800
WIPRO	290	1462400	283.9	250	598400
ZEEL	160	1929000	140.1	150	1197000

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	-18416	-44576	-53046	-25286	-87156	-85306	-104580	-71391
DII	203	-1999	-11370	-33052	0	0	-16422	0
PRO	-36576	-958	-35728	-52539	-90206	-216335	-128936	-151981
CLIENT	-3356	-10612	-16136	-5403	-480277	-355998	-393437	-420003
TOTAL	-58145	-58145	-116280	-116280	-657639	-657639	-643375	-643375

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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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