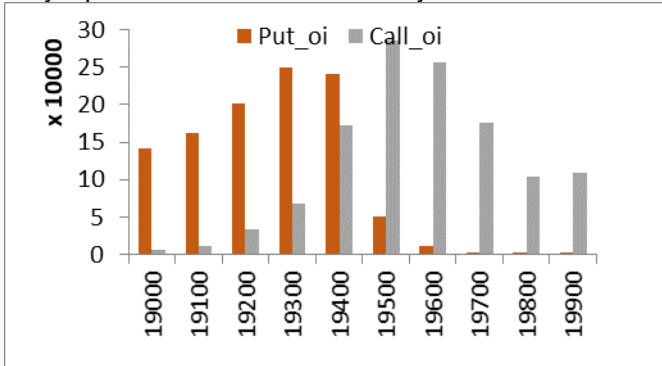


Nifty Futures View	
Nifty Active Futures	19491.00
Nifty Active Futures OI	1,09,99,600
Change in OI	-37100
Premium / Discount	47.00
Inference	Short Covering

Volatility	
India VIX Index	11.04
Nifty ATM Call IV	6.22
Nifty ATM Put IV	12.07
PCR Index Options	0.98
PCR F&O Total	0.91

BankNifty Futures View	
BankNifty Active Futures	43836.00
BankNifty Active Futures OI	27,06,165
Change in OI	286785
Premium / Discount	178.00
Inference	Short Build up

Nifty Options OI Distribution-Weekly

HIGHLIGHTS:

Nifty futures yesterday closed at 19491 on a positive note with 0.34% Decrease in the open interest indicating Short Covering. Nifty Futures yesterday closed at a premium of 47 points compared to its previous day premium of 70 points. BankNifty yesterday closed at 43836 on a positive note with 11.85% Increase in open interest indicating Short Build Up. BankNifty Futures yesterday closed at a premium of 178 points compared to its previous day premium of 189 points.

In Yesterday Trading Session FII's

Sold Index Futures to the tune of 308 CR,

Sold Index Option worth 32069 CR

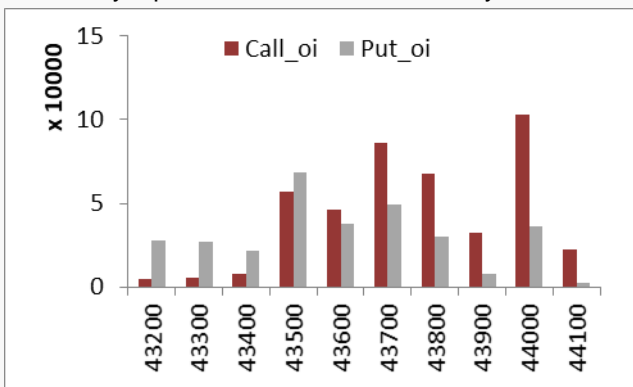
Sold Stock Futures to the tune of 998 CR

Net Sellers in the derivative segment to the tune of 33481 crores.

While in Cash Segment

FII Sold 84.55 CR & DII Bought 524.47 CR

India VIX index is at 11.04 v/s 11.19 ATM CE IV 6.22 & PE IV 12.07

Bank Nifty Options OI Distribution-Weekly


Yesterday Index options PCR is at 0.98 as compared to 1.07

Nifty Put options OI distribution shows that 19300 has highest OI concentration followed by 19400 & 19200 which may act as support for current expiry.

Nifty Call strike 19500 followed by 19600 witnessed significant OI concentration and may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 43500 has highest OI concentration followed 43700 which may act as support for current expiry.

BankNifty Call strike 44000 followed by 43700 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: DELTACORP, GNFC
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
BATAINDIA	1542.30	0.89%	2404125.00	20.83%
LUPIN	1216.65	1.69%	9072900.00	11.80%
HINDPETRO	300.85	7.70%	59356800.00	9.50%
GRANULES	360.15	1.02%	10134000.00	8.97%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
DELTACORP	140.70	-2.33%	18582400.00	18.48%
BOSCHLTD	19536.35	-0.97%	154500.00	18.35%
TATACHEM	951.05	-0.62%	10734900.00	8.89%
POWERGRID	204.05	-1.28%	49086000.00	4.51%

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
ADANIANT	2300	1353300	2271.8	1900	569100
ADANIPOINTS	850	1174400	822.6	800	1405600
APOLLOHOSP	5200	158625	5140.5	5100	110125
ASIANPAINT	3100	553200	3101.75	2800	298600
AXISBANK	1000	2877500	1024	1000	1724375
BAJAJ-AUTO	5500	176375	5409.7	5000	124000
BAJAJFINSV	1600	826500	1578.75	1500	373500
BAJFINANCE	7500	662375	7475.15	7500	375750
BHARTIARTL	930	5768400	939.75	850	2046300
BPCL	365	3261600	385	360	1967400
BRITANNIA	4600	343800	4683.1	4500	203200
CIPLA	1240	564200	1243.6	1200	445250
COALINDIA	320	7440300	317.8	290	4323900
DIVISLAB	3600	315800	3508.65	3300	361800
DRREDDY	5500	235125	5481.3	5400	84000
EICHERMOT	3600	177975	3563.15	3400	174825
GRASIM	2000	424650	1937.9	1900	211850
HCLTECH	1290	1563800	1273.9	1200	505400
HDFCBANK	1500	8237900	1494.75	1400	3212550
HDFCLIFE	650	898700	621.95	600	529100
HEROMOTOCO	3200	589200	3148	3100	233400
HINDALCO	500	2863000	489.1	450	1005200
HINDUNILVR	2500	757800	2526.2	2500	430800
ICICIBANK	950	4670400	939.8	940	2123800
INDUSINDBK	1500	2107500	1491.4	1400	1155500

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE					
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	2806800	1394.2	1400	941600
ITC	450	6185600	437.85	430	2753600
JSWSTEEL	800	815400	758.15	750	633150
KOTAKBANK	1800	1510800	1751.9	1700	833200
LT	3000	1117800	3003.05	2900	536700
LTIM	5300	138150	5240.85	5000	69900
M&M	1500	934500	1489.65	1500	590100
MARUTI	11000	806100	10365.7	10000	182500
NESTLEIND	25000	38080	24363.65	24000	30480
NTPC	235	24012000	237.5	235	6255000
ONGC	190	20755350	194.85	190	6190800
POWERGRID	210	6645600	204.05	200	3816000
RELIANCE	2400	4453500	2341.15	2300	1309500
SBILIFE	1360	1111500	1348.45	1300	204750
SBIN	600	11380500	581.75	550	3868500
SUNPHARMA	1150	3685500	1179	1100	1558900
TATACONSUM	950	1160100	920.65	900	820800
TATAMOTORS	700	9785475	645.75	650	3793350
TATASTEEL	120	21329000	119.65	115	12798500
TCS	3400	1273300	3394.6	3400	733775
TECHM	1200	833400	1144	1100	519600
TITAN	3400	570375	3322.25	3100	389250
ULTRACEMCO	9000	86400	8714.35	8500	64100
UPL	600	2457000	557.2	500	1605500
WIPRO	400	5719500	384.3	380	1560000

Participant wise Change in Open Interest for Today.

FI	TODAY	PREV DAY	NET	Net 1 Day Ago	DII	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-5061	989	-130854	-125793	INDEX FUT	-351	126	16574	16925
INDEX CALL	75240	-42	-20896	-96136	INDEX CALL	0	0	0	0
INDEX PUT	149930	1764	157293	7363	INDEX PUT	0	0	76002	76002
STK FUT	-12186	11150	-91584	-79398	STK FUT	1876	-6946	-1790013	-1791889
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-4508	-6453	88709	93217	INDEX FUT	9920	5338	25571	15651
INDEX CALL	112546	-15448	20206	-92340	INDEX CALL	-187786	15490	686	188472
INDEX PUT	-404002	36989	-272073	131929	INDEX PUT	254071	-38753	38778	-215293
STK FUT	12328	-410	1616790	1604462	STK FUT	-2018	-3794	264807	266825

Inference:

Sold 5,061 Lots of Index Future,
 Bought 75,240 Lots of Index Calls,
 Bought 1,49,930 Lots of Index Puts,
 Sold 12,186 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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