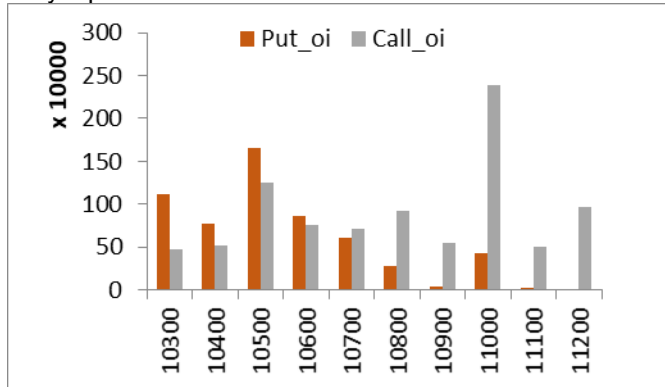


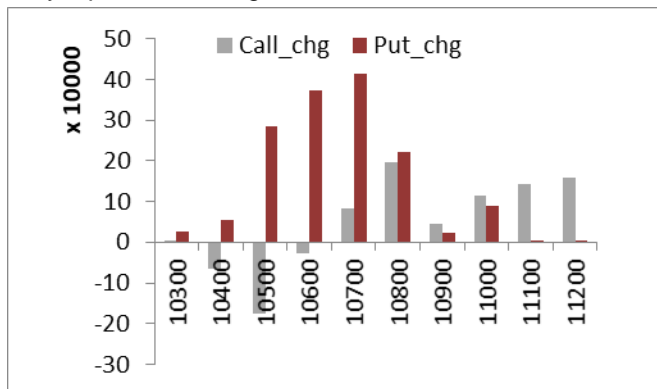
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	10755	India VIX Index	25.20	BankNifty Active Futures	22226.00
Nifty Active Futures OI	11237700	Nifty ATM Call IV	<b>18.85</b>	BankNifty Active Futures OI	12,49,850
Change in OI	296925	Nifty ATM Put IV	<b>25.66</b>	Change in OI	1243840
Premium / Discount	-8.65	PCR Index Options	1.60	Premium / Discount	27.00
Inference	Long Build Up	PCR F&O Total	0.96	Inference	Short Covering

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 10754.85 on a positive note with 2.71% increase in open interest indicating Long Build Up  
 Nifty Futures closed at a discount of -9 points compared to previous day discount of -35 points  
 BankNifty closed at 22226 on a positive note with 7.45% decrease in open interest indicating Short Covering.  
 BankNifty Futures closed at a premium of 27 points compared to the previous day discount of 9 points.

FII's were **Buyers** in **Index Futures** to the tune of **704** crores and were **Buyers** in **Index Options** to the tune of **806** crores, **Stock Futures** were **Buyers** to the tune of **408** crores. FII's were **Net Buyers** in derivative segment to the tune of **1902** crores.

India VIX index is at 25.20. Nifty ATM call option IV is currently 18.85 whereas Nifty ATM put option IV is quoting at 25.66.

**Nifty Options - Change in OI**


Index options PCR is at 1.60 and F&O Total PCR is at 0.896

Among stock futures CUMMINSIND ,CENTURYTEX ,NCC & SRF have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are IGL ,GODREJCP ,EQUITAS & LUPIN and may remain weak in coming session.

Nifty Put options OI distribution shows that 10000 has highest OI concentration followed by 9500 & 10500 which may act as support for current expiry.

Nifty Call strike 11500 followed by 11000 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BANPERIOD: IDEA,SAIL,GLENMARK, BHEL & IBULHSGFIN**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
CUMMINSIND	433.00	5.12%	2056800.00	23.58%
CENTURYTEX	319.20	4.11%	2809800.00	18.41%
NCC	32.25	5.74%	22764000.00	14.35%
SRF	3867.80	5.98%	603250.00	14.14%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
IGL	442.70	-1.30%	7668375.00	6.78%
GODREJCP	711.55	-0.93%	7834000.00	5.82%
EQUITAS	53.40	-0.09%	13847200.00	5.81%
LUPIN	876.05	-2.11%	8552700.00	4.20%

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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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