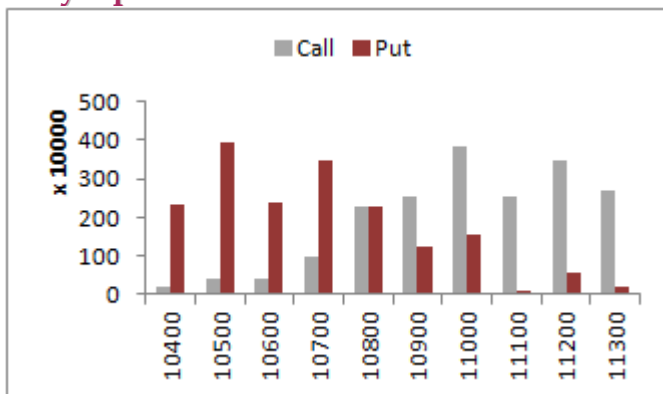


Nifty Futures View		Volatility		FII Activity	
Nifty Active Futures	10844.65	India VIX Index	15.70	INDEX FUTURES	-418
Nifty Active Futures OI	25445550	Nifty ATM Call IV	12.82	INDEX OPTIONS	-488
Change in OI	420525	Nifty ATM Put IV	16.42	STOCK FUTURES	228
Premium / Discount	42.50	PCR Index Options	1.41	STOCK OPTIONS	-27
Inference	Long Build Up	PCR F&O Total	0.59	FII Net Activity	-705

## Nifty Options OI Distribution



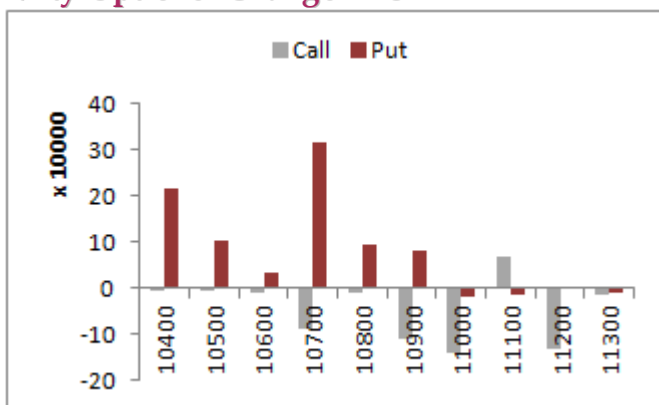
**HIGHLIGHTS:** Nifty futures closed at 10844.65 on a positive note with 1.68% increase in open interest indicating Long Build Up. Nifty Futures closed at a premium of 43 points compared to previous day premium of 32 points.

FII's were Sellers in Index Futures to the tune of 418 crores and were Sellers in Index Options to the tune of 488 crores, Stock Futures were Buyers to the tune of 228 crores.

FII's were Net Sellers in derivative segment to the tune of 705 crores.

India VIX index is at 15.70 Nifty ATM call option IV is currently at 12.82 whereas Nifty ATM put option IV is quoting at 16.42.

## Nifty Options -Change in OI



Index options PCR is at 1.41 and F&O Total PCR is at 0.59.

Among stock futures VGUARD, ICICIBANK, ORIENTALBK & UBL have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are CEAT, KSCL, INDIACEM & DISHTV and may remain weak in coming session.

Nifty Put options OI distribution shows that 10500 has highest OI concentration followed by 10000 & 10700 which may act as support for current expiry.

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

## SECURITIES IN BAN PERIOD:

ADANIPOWER, JETAIRWAYS

### Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
VGUARD	209.00	0.00	4083000.00	0.26
ICICIBANK	380.45	0.03	96734000.00	0.14
ORIENTBANK	101.60	0.04	13489000.00	0.11
UBL	1414.25	0.02	1950200.00	0.09

### Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
CEATLTD	1267.85	-0.01	942800.00	0.29
KSCL	537.55	-0.02	1422000.00	0.23
DISHTV	40.75	-0.03	62168000.00	0.12
INDIACEM	91.35	-0.01	20794500.00	0.11

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