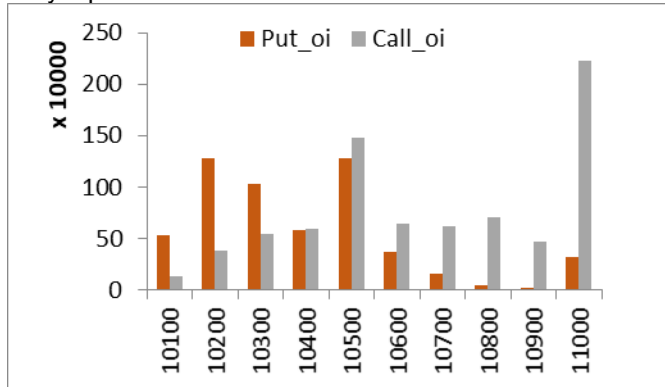


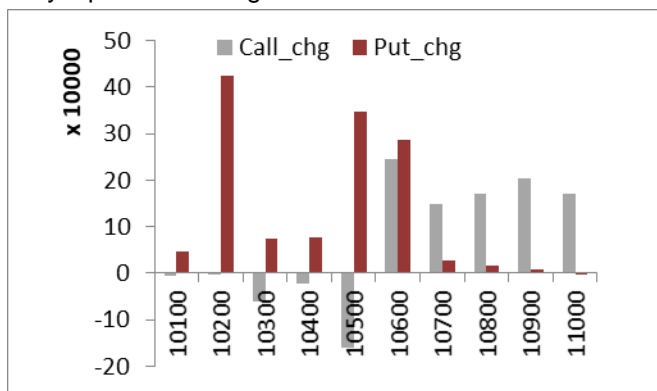
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	10540	India VIX Index	26.51	BankNifty Active Futures	21977.00
Nifty Active Futures OI	10700700	Nifty ATM Call IV	20.74	BankNifty Active Futures OI	13,38,625
Change in OI	-37425	Nifty ATM Put IV	27.6	Change in OI	1243840
Premium / Discount	-11.70	PCR Index Options	1.62	Premium / Discount	24.00
Inference	Short Covering	PCR F&O Total	1.01	Inference	Short Covering

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 10539.7 on a positive note with -0.35% decrease in open interest indicating Short Covering
 Nifty Futures closed at a discount of -12 points compared to previous day discount of -22 points
 BankNifty closed at 21977 on a positive note with 1.15% decrease in open interest indicating Short Covering.
 BankNifty Futures closed at a premium of 24 points compared to the previous day discount of 47 points.

FII's were **Buyers** in **Index Futures** to the tune of **706** crores and were **Buyers** in **Index Options** to the tune of **2732** crores, **Stock Futures** were **Buyers** to the tune of **667** crores. FII's were **Net Buyers** in derivative segment to the tune of **4264** crores.

India VIX index is at 26.51. Nifty ATM call option IV is currently 20.74 whereas Nifty ATM put option IV is quoting at 27.61.

Nifty Options - Change in OI


Index options PCR is at 1.62 and F&O Total PCR is at 1.01.

Among stock futures MOTHERSUMI ,TATAPOWER ,SAIL & UBL have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are DIVISLAB ,LUPIN ,BATAINDIA & MGL and may remain weak in coming session.

Nifty Put options OI distribution shows that 10000 has highest OI concentration followed by 9500 & 10200 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
Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
M&MFIN	173.75	4.14%	12276600.00	17.22%
IBULHSGFIN	220.05	6.79%	14015100.00	14.86%
AXISBANK	434.15	6.89%	68661600.00	12.27%
BANKBARODA	51.60	6.28%	45739600.00	12.03%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
GLENMARK	436.55	-2.86%	6955200.00	17.67%
APOLLOHOSP	1322.95	-1.93%	1457000.00	9.06%
JUSTDIAL	375.75	-0.83%	1741600.00	8.55%
BATAINDIA	1285.55	-1.20%	1426700.00	4.89%

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