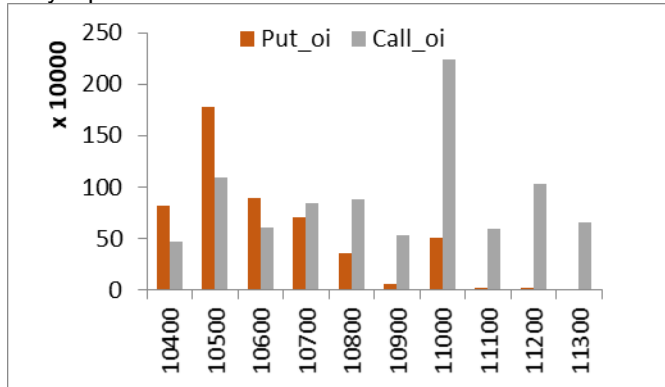


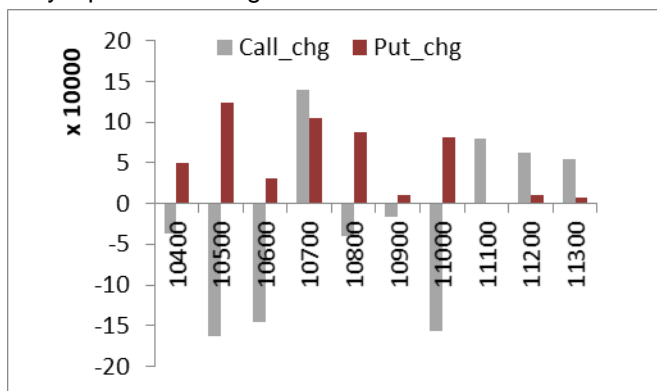
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	10767	India VIX Index	25.10	BankNifty Active Futures	22603.00
Nifty Active Futures OI	11683950	Nifty ATM Call IV	<b>16.41</b>	BankNifty Active Futures OI	13,71,325
Change in OI	446250	Nifty ATM Put IV	<b>27.42</b>	Change in OI	1243840
Premium / Discount	-32.65	PCR Index Options	1.63	Premium / Discount	-25.00
Inference	Long Build Up	PCR F&O Total	0.92	Inference	Long Build Up

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 10766.65 on a positive note with 3.97% increase in open interest indicating Long Build Up  
 Nifty Futures closed at a discount of -33 points compared to previous day discount of -9 points  
 BankNifty closed at 22603 on a positive note with 9.75% increase in open interest indicating Long Build Up.  
 BankNifty Futures closed at a discount of 25 points compared to the previous day premium of 27 points.

FII's were **Sellers** in **Index Futures** to the tune of **409** crores and were **Buyers** in **Index Options** to the tune of **435** crores, **Stock Futures** were **Sellers** to the tune of **638** crores. FII's were **Net Sellers** in derivative segment to the tune of **567** crores.

India VIX index is at 25.10. Nifty ATM call option IV is currently 16.41 whereas Nifty ATM put option IV is quoting at 27.42.

**Nifty Options - Change in OI**


Index options PCR is at 1.63 and F&O Total PCR is at 0.92

Among stock futures TATACHEM, L&TFH, EQUITAS & ESCORTS have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are MGL, IGL, MUTHOOTFIN & BALKRISIND and may remain weak in coming session.

Nifty Put options OI distribution shows that 10000 has highest OI concentration followed by 10500 & 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, BHEL & IBULHSGFIN**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
TATACHEM	313.40	0.72%	2760000.00	61.40%
L&TFH	71.65	2.07%	34054400.00	41.43%
EQUITAS	59.30	11.05%	16834000.00	21.57%
ESCORTS	1107.65	3.25%	3010700.00	13.66%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
MGL	1026.45	-4.38%	844200.00	25.29%
IGL	417.10	-5.78%	9219375.00	20.23%
MUTHOOTFIN	1108.40	-2.46%	3459750.00	13.48%
BALKRISIND	1312.90	-0.19%	1162400.00	9.74%

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