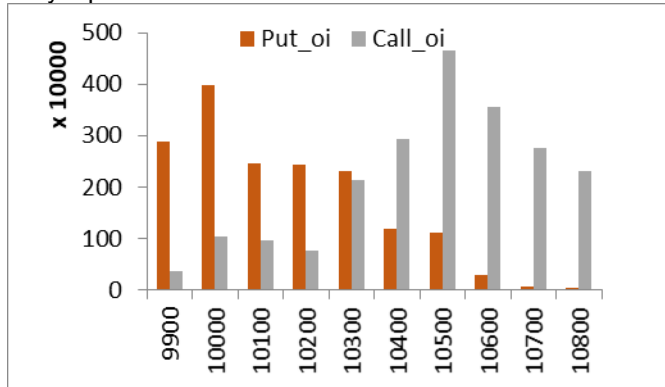


Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	10296	India VIX Index	29.58	BankNifty Active Futures	21401.00
Nifty Active Futures OI	5236650	Nifty ATM Call IV	<b>25.96</b>	BankNifty Active Futures OI	7,53,680
Change in OI	-2162175	Nifty ATM Put IV	<b>30.67</b>	Change in OI	1243840
Premium / Discount	-9.30	PCR Index Options	1.29	Premium / Discount	-26.00
Inference	Long Unwinding	PCR F&O Total	0.98	Inference	Long Unwinding

**Nifty Options OI Distribution**

**HIGHLIGHTS:**

Nifty futures closed at 10295.65 on a negative note with -29.22% decrease in open interest indicating Long Unwinding

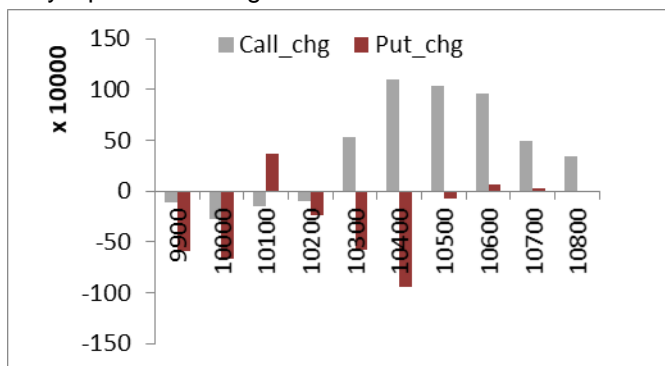
Nifty Futures closed at a discount of -10 points compared to previous day discount of -3 points

BankNifty closed at 21401 on a negative note with 41.5% decrease in open interest indicating Long Unwinding.

BankNifty Futures closed at a discount of 27 points compared to the previous day premium of 27 points.

Fil's were **Sellers** in **Index Futures** to the tune of **1050** crores and were **Sellers** in **Index Options** to the tune of **66** crores, **Stock Futures** were **Buyers** to the tune of **460** crores. Fil's were **Net Sellers** in derivative segment to the tune of **523** crores.

India VIX index is at 29.58. Nifty ATM call option IV is currently 25.96 whereas Nifty ATM put option IV is quoting at 30.67.

**Nifty Options - Change in OI**


Index options PCR is at 1.29 and F&O Total PCR is at 0.98.

Among stock futures ESCORTS ,GAIL ,BERGEPAIN & RELIANCE have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are ONGC ,EXIDEIND ,AMARAJABAT & BHARATFORG and may remain weak in coming session.

Nifty Put options OI distribution shows that 10000 has highest OI concentration followed by 9900 & 9500 which may act as support for current expiry.

Nifty Call strike 10500 followed by 10600 witnessed significant OI concentration and may act as resistance for current expiry.

**SECURITIES IN BANPERIOD:**
**Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
ESCORTS	989.60	2.15%	2646600.00	29.49%
GAIL	101.70	2.26%	35027232.00	8.85%
BERGEPAIN	542.10	5.05%	4449500.00	6.36%
RELIANCE	1730.85	0.26%	35235365.00	4.45%

**Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
ONGC	82.45	-3.28%	81744300.00	17.67%
EXIDEIND	149.45	-3.33%	12030700.00	7.07%
AMARAJABAT	655.25	-1.16%	1640800.00	5.86%
BHARATFORG	356.40	-3.71%	6445500.00	4.18%

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