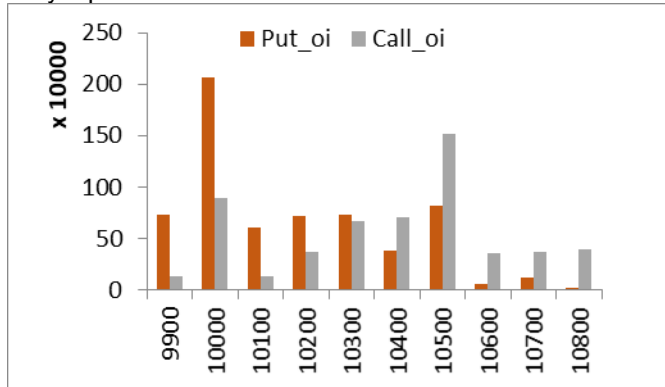


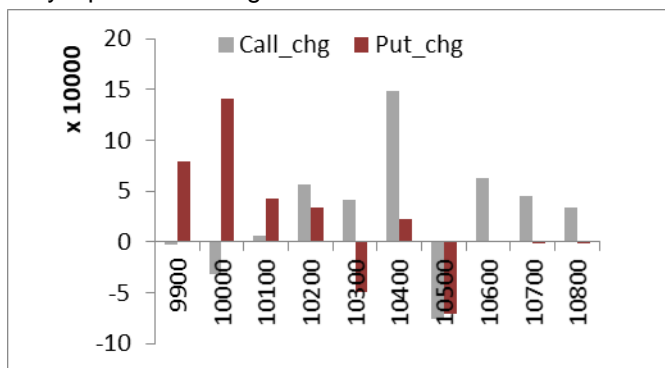
Nifty Futures View		Volatility		Bank Nifty Future View	
Nifty Active Futures	10256	India VIX Index	28.91	BankNifty Active Futures	21235.00
Nifty Active Futures OI	11420700	Nifty ATM Call IV	20.42	BankNifty Active Futures OI	11,54,025
Change in OI	-214125	Nifty ATM Put IV	32.19	Change in OI	1243840
Premium / Discount	-56.40	PCR Index Options	1.30	Premium / Discount	-124.00
Inference	Long Unwinding	PCR F&O Total	0.89	Inference	Long Unwinding

Nifty Options OI Distribution

HIGHLIGHTS:

Nifty futures closed at 10255.8 on a negative note with -1.84% decrease in open interest indicating Long Unwinding
 Nifty Futures closed at a discount of -57 points compared to previous day discount of -65 points
 BankNifty closed at 21235 on a negative note with 2.55% decrease in open interest indicating Long Unwinding.
 BankNifty Futures closed at a discount of 124 points compared to the previous day discount of 130 points.

FII's were **Sellers** in **Index Futures** to the tune of **1242** crores and were **Sellers** in **Index Options** to the tune of **225** crores, **Stock Futures** were **Sellers** to the tune of **790** crores. FII's were **Net Sellers** in derivative segment to the tune of **2385** crores.

India VIX index is at 28.91. Nifty ATM call option IV is currently 20.42 whereas Nifty ATM put option IV is quoting at 32.19.

Nifty Options - Change in OI


Index options PCR is at 1.30 and F&O Total PCR is at 0.89.

Among stock futures JUSTDIAL ,BEL ,IDEA & GLENMARK have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are ASHOKLEY ,BHARATFORG ,MFSL & UJJIVAN and may remain weak in coming session.

Nifty Put options OI distribution shows that 10000 has highest OI concentration followed by 9500 & 9300 which may act as support for current expiry.

Nifty Call strike 11000 followed by 10500 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
JUSTDIAL	388.75	2.87%	1680000.00	21.33%
BEL	86.95	2.11%	20451600.00	20.24%
IDEA	11.20	6.67%	429520000.00	17.46%
GLENMARK	466.25	0.06%	5524600.00	14.16%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
ASHOKLEY	48.50	-7.00%	42138000.00	31.37%
BHARATFORG	312.55	-11.23%	7446000.00	30.77%
MFSL	510.10	-0.86%	1535300.00	24.19%
UJJIVAN	219.80	-5.83%	3460600.00	15.92%

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