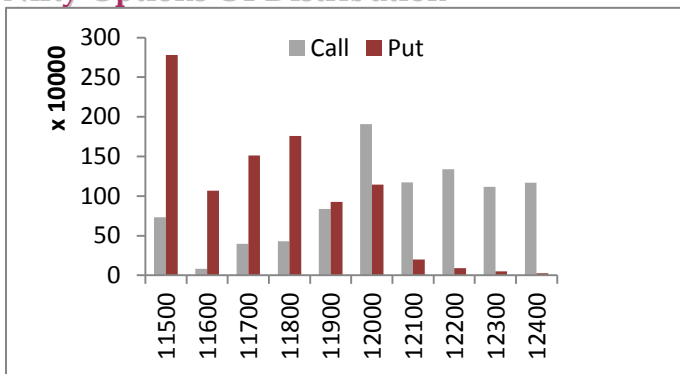


Nifty Futures View	
Nifty Active Futures	11900.75
Nifty Active Futures OI	18549825
Change in OI	-755625
Premium / Discount	30.10
Inference	Short Covering

Volatility	
India VIX Index	14.86
Nifty ATM Call IV	10.23
Nifty ATM Put IV	14.92
PCR Index Options	1.32
PCR F&O Total	0.86

FII Activity	
INDEX FUTURES	-287
INDEX OPTIONS	452
STOCK FUTURES	307
STOCK OPTIONS	56
FII Net Activity	527

Nifty Options OI Distribution

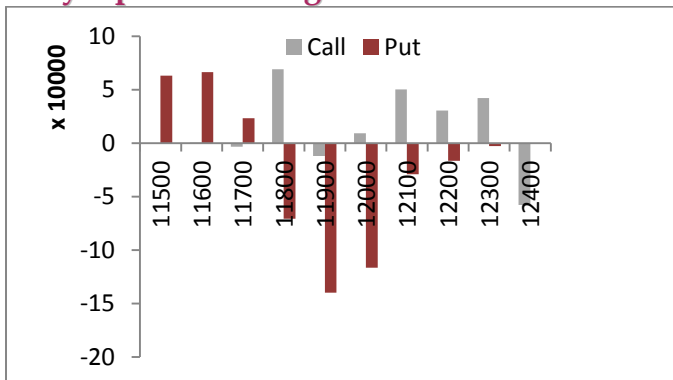


HIGHLIGHTS: Nifty futures closed at 11900.75 on a positive note with 3.91% decrease in open interest indicating Short Covering. Nifty Futures closed at a premium of 30 points compared to previous day premium of 40 points.

FII's were Sellers in Index Futures to the tune of 287 crores and were Buyers in Index Options to the tune of 452 crores, Stock Futures were Buyers to the tune of 307 crores. FII's were Net Buyers in derivative segment to the tune of 527 crores.

India VIX index is at 14.86 Nifty ATM call option IV is currently at 10.32 whereas Nifty ATM put option IV is quoting at 14.92 Index options PCR is at 1.32 and F&O Total PCR is at 0.86.

Nifty Options -Change in OI



Among stock futures APOLLOHOSP, DCBBANK, TATAGLOBAL & VOLTAS have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are KAJARIACER, BATAINDIA, MGL & APOLLOTYRE witnessed short build up may remain weak in coming session.

Nifty Put options OI distribution shows that 11500 has highest OI concentration followed by 11000 & 11800 which may act as support for current expiry.

Nifty Call strike 12500 followed by 12000 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD:

DHFL, IDBI, PCJEWELLER

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
APOLLOHOSP	1395.40	3.46%	1285000.00	13.72%
TATAGLOBAL	257.15	1.82%	10552050.00	9.97%
DCBBANK	239.60	2.81%	3442500.00	7.59%
VOLTAS	619.25	5.07%	4816000.00	7.43%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
KAJARIACER	614.10	-2.66%	2016300.00	11.26%
BATAINDIA	1374.70	-1.02%	1559250.00	8.25%
MGL	854.75	-2.21%	814800.00	8.12%
APOLLOTYRE	191.30	-1.34%	12078000.00	8.11%

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