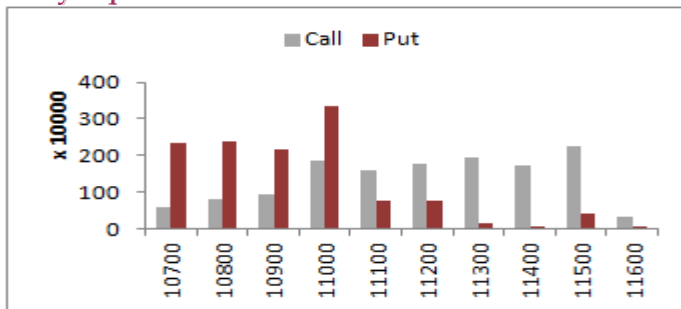


Nifty Futures View	
Nifty Active Futures	11076.05
Nifty Active Futures OI	14591400
Change in OI	18150
Premium / Discount	40.65
Inference	Short Build up

Volatility	
India VIX Index	14.94
Nifty ATM Call IV	11.35
Nifty ATM Put IV	13.26
PCR Index Options	1.60
PCR F&O Total	1.06

FII Activity	
INDEX FUTURES	-251
INDEX OPTIONS	1009
STOCK FUTURES	-1088
STOCK OPTIONS	139
FII Net Activity	-191

Nifty Options OI Distribution

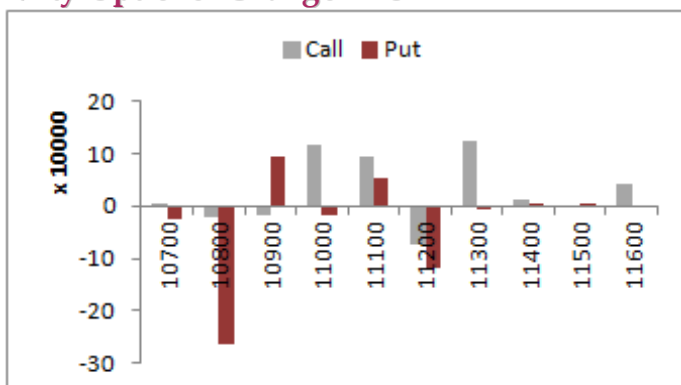


HIGHLIGHTS: Nifty futures closed at 11076.05 on a negative note with 0.12% increase in open interest indicating Short Build Up. Nifty Futures closed at a premium of 41 points compared to previous day premium of 40 points.

FII's were Sellers in Index Futures to the tune of 251 crores and were Buyers in Index Options to the tune of 1009 crores, Stock Futures were Sellers to the tune of 1088 crores. FII's were Net Sellers in derivative segment to the tune of 191 crores.

India VIX index is at 14.94 Nifty ATM call option IV is currently at 11.35 whereas Nifty ATM put option IV is quoting at 13.26.

Nifty Options -Change in OI



Index options PCR is at 1.60 and F&O Total PCR is at 1.06.

Among stock futures GODFRYPHLP, RAMCOCEM, JUSTDIAL & RBLBANK have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are WIPRO, OIL, ONGC & COALINDIA witnessed short build up may remain weak in coming session.

Nifty Put options OI distribution shows that 11000 has highest OI concentration followed by 10800 & 10500 which may act as support for current expiry.

Nifty Call strike 11500 followed by 11300 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD:

IDBI, JETAIRWAYS, RPOWER

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
GODFRYPHLP	944.75	0.01	498400.00	0.12
RAMCOCEM	729.30	0.01	800000.00	0.12
JUSTDIAL	547.45	0.03	2448600.00	0.11
RBLBANK	636.75	0.03	6831600.00	0.10

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
WIPRO	258.10	-0.04	37779200.00	0.18
OIL	173.75	-0.02	8059029.00	0.16
ONGC	148.45	-0.02	32017500.00	0.15
COALINDIA	226.30	-0.01	23306800.00	0.13

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