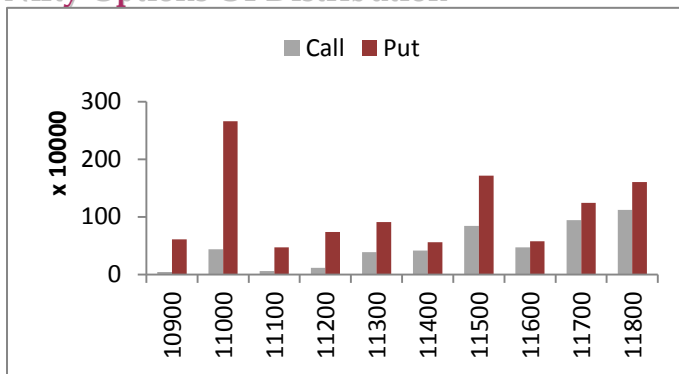


Nifty Futures View	
Nifty Active Futures	11307.2
Nifty Active Futures OI	16955700
Change in OI	-997350
Premium / Discount	28.30
Inference	Long Unwinding

Volatility	
India VIX Index	26.33
Nifty ATM Call IV	26.61
Nifty ATM Put IV	31.69
PCR Index Options	1.30
PCR F&O Total	0.88

FII Activity	
INDEX FUTURES	-1296
INDEX OPTIONS	-36
STOCK FUTURES	362
STOCK OPTIONS	27
FII Net Activity	-942

Nifty Options OI Distribution



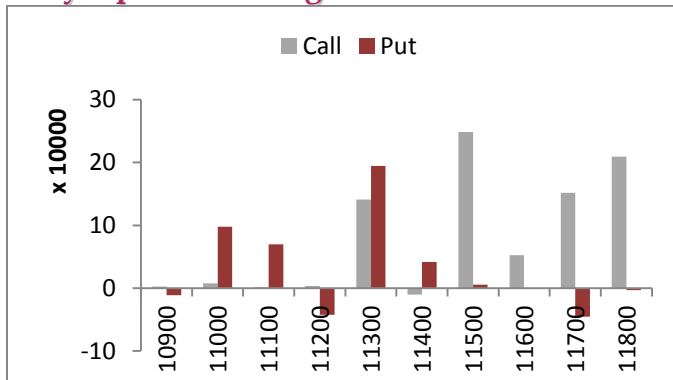
HIGHLIGHTS: Nifty futures closed at 11307.2 on a negative note with -5.56% decrease in open interest indicating Long Unwinding. Nifty Futures closed at a premium of 28 points compared to previous day premium of 33 points.

FII's were Sellers in Index Futures to the tune of 1296 crores and were Sellers in Index Options to the tune of 36 crores, Stock Futures were Buyers to the tune of 362 crores.

FII's were Net Sellers in derivative segment to the tune of 942 crores.

India VIX index is at 26.33 Nifty ATM call option IV is currently at 26.61 whereas Nifty ATM put option IV is quoting at 31.69.

Nifty Options -Change in OI



Index options PCR is at 1.30 and F&O Total PCR is at 0.88.

Among stock futures SBIN, VGUARD, SYNDIBANK & KAJARIACER have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are IGL, MGL, IDEA & SIEMENS witnessed short build up may remain weak in coming session.

Nifty Put options OI distribution shows that 11000 has highest OI concentration followed by 11500 & 10500 which may act as support for current expiry.

Nifty Call strike 12000 followed by 11800 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD:

JETAIRWAYS

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
SBIN	309.50	2.86%	68337000.00	11.30%
VGUARD	208.90	0.94%	2889000.00	10.31%
SYNDIBANK	37.90	2.57%	27765000.00	9.79%
KAJARIACER	586.25	4.33%	2731300.00	8.35%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
IGL	310.50	-1.21%	3220250.00	21.22%
MGL	891.70	-5.64%	825000.00	14.30%
IDEA	14.15	-2.08%	557126072.00	7.00%
SIEMENS	1077.10	-1.61%	1378850.00	6.45%

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