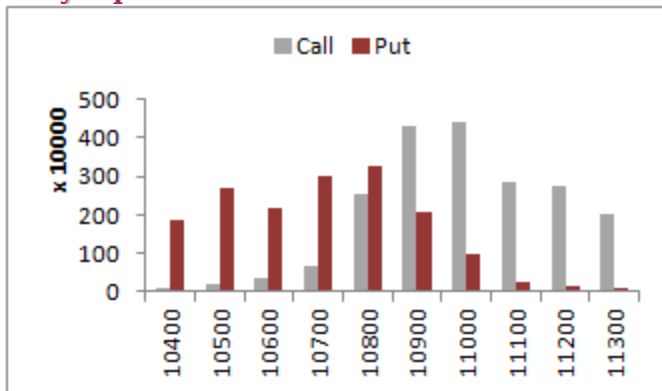


Nifty Futures View	
Nifty Active Futures	10785.95
Nifty Active Futures OI	23736975
Change in OI	-604425
Premium / Discount	5.40
Inference	Long Unwinding

Volatility	
India VIX Index	17.69
Nifty ATM Call IV	13.22
Nifty ATM Put IV	15.66
PCR Index Options	1.37
PCR F&O Total	0.49

FII Activity	
INDEX FUTURES	1208
INDEX OPTIONS	435
STOCK FUTURES	-294
STOCK OPTIONS	-326
FII Net Activity	1023

Nifty Options OI Distribution



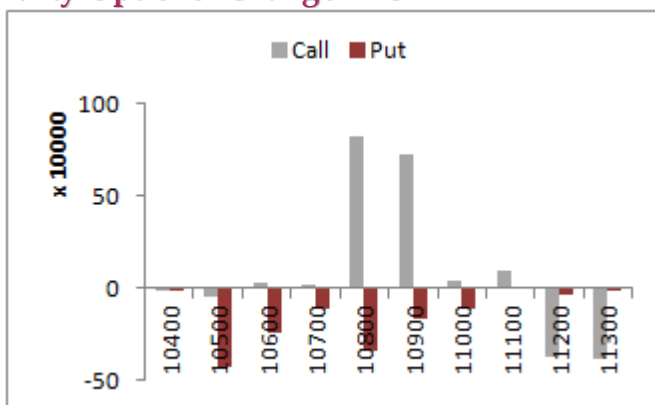
HIGHLIGHTS: Nifty futures closed at 10785.95 on a negative note with -2.48% decrease in open interest indicating Long Unwinding. Nifty Futures closed at a premium of 5 points compared to previous day premium of 19 points.

FII's were Buyers in Index Futures to the tune of 1208 crores and were Buyers in Index Options to the tune of 435 crores, Stock Futures were Sellers to the tune of 294 crores.

FII's were Net Buyers in derivative segment to the tune of 1023 crores.

India VIX index is at 17.69 Nifty ATM call option IV is currently at 13.22 whereas Nifty ATM put option IV is quoting at 15.66

Nifty Options -Change in OI



Index options PCR is at 1.37 and F&O Total PCR is at 0.49.

Among stock futures CASTROLIND,KSCL ,DHFL & REPCOHOME have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are ZEEL, KPIT, DISHTV & TORNTPOWER may remain weak in coming session.

Nifty Put options OI distribution shows that 10800 has highest OI concentration followed by 10700 & 10500 which may act as support for current expiry.

Nifty Call strike 11000 followed by 10900 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD:

JETAIRWAYS,JISLJALEQS,RELCAPITAL

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
CASTROLIND	165.00	0.01	7476600.00	0.13
KSCL	576.40	0.00	1417500.00	0.08
DHFL	208.85	0.00	19570500.00	0.05
REPCOHOME	409.60	0.00	957000.00	0.02

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
ZEEL	319.15	-0.27	23990200.00	0.50
KPIT	112.50	-0.13	3273750.00	0.27
DISHTV	22.65	-0.33	79360000.00	0.18
TORNTPOWER	251.50	-0.03	2484000.00	0.16

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