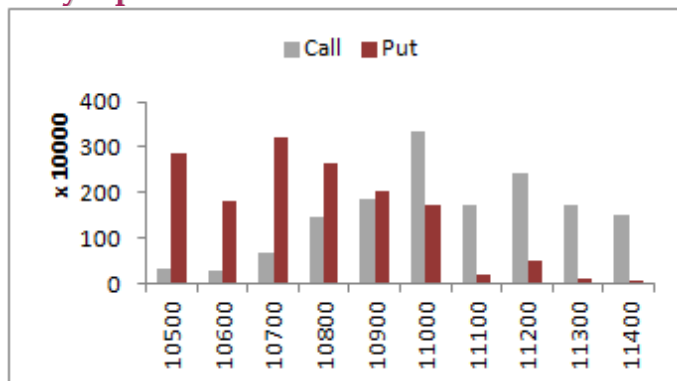


06 February 2019

Nifty Futures View		Volatility		FII Activity	
Nifty Active Futures	10951.7	India VIX Index	15.78	INDEX FUTURES	795
Nifty Active Futures OI	18756750	Nifty ATM Call IV	11.56	INDEX OPTIONS	174
Change in OI	482400	Nifty ATM Put IV	16.49	STOCK FUTURES	-321
Premium / Discount	17.35	PCR Index Options	1.68	STOCK OPTIONS	40
Inference	Long Build Up	PCR F&O Total	1.09	FII Net Activity	688

Nifty Options OI Distribution



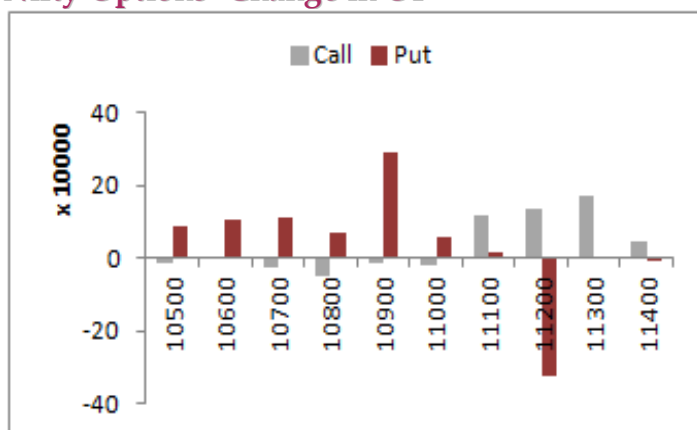
HIGHLIGHTS: Nifty futures closed at 10951.70 on a positive note with 2.64% increase in open interest indicating Long Build Up. Nifty Futures closed at a premium of 17 points compared to previous day premium of 25 points.

FII's were Buyers in Index Futures to the tune of 795 crores and were Buyers in Index Options to the tune of 174 crores, Stock Futures were Sellers to the tune of 321 crores.

FII's were Net Buyers in derivative segment to the tune of 688 crores.

India VIX index is at 15.78 Nifty ATM call option IV is currently at 11.56 whereas Nifty ATM put option IV is quoting at 16.49..

Nifty Options -Change in OI



Index options PCR is at 1.68 and F&O Total PCR is at 1.09.

Among stock futures IGL, SRF, PNB & DRREDDY have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are RPOWER, PCJEWELLER, JETAIRWAYS & ACC have witnessed short build up may remain weak in coming session.

Nifty Put options OI distribution shows that 10700 has highest OI concentration followed by 10400 & 10500 which may act as support for current expiry.

Nifty Call strike 11000 followed by 11200 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD:

NIL

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
IGL	304.90	0.04	3033250.00	0.20
SRF	2027.75	0.03	842500.00	0.11
PNB	73.80	0.00	110320000.00	0.06
DRREDDY	2836.15	0.03	3982000.00	0.06

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
RPOWER	12.00	-0.30	71904000.00	0.33
PCJEWELLER	62.05	-0.11	9737000.00	0.18
JETAIRWAYS	219.05	-0.04	8005800.00	0.17
ACC	1395.45	-0.01	1955600.00	0.16

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