

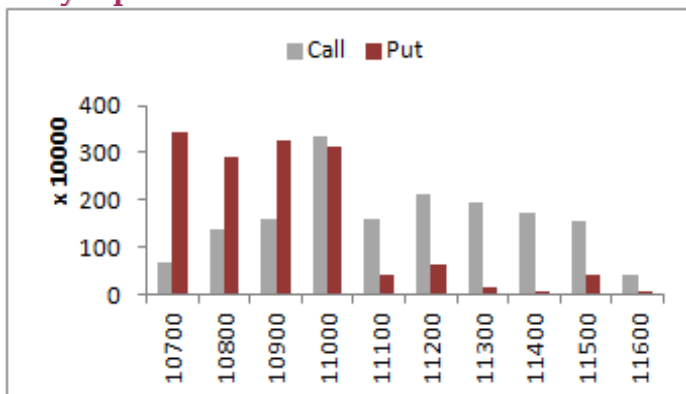
07 February 2019

Nifty Futures View	
Nifty Active Futures	11090.3
Nifty Active Futures OI	21131850
Change in OI	2375100
Premium / Discount	27.85
Inference	Long Build Up

Volatility	
India VIX Index	15.63
Nifty ATM Call IV	12.1
Nifty ATM Put IV	15.21
PCR Index Options	1.82
PCR F&O Total	1.13

FII Activity	
INDEX FUTURES	2818
INDEX OPTIONS	263
STOCK FUTURES	866
STOCK OPTIONS	82
FII Net Activity	4029

Nifty Options OI Distribution



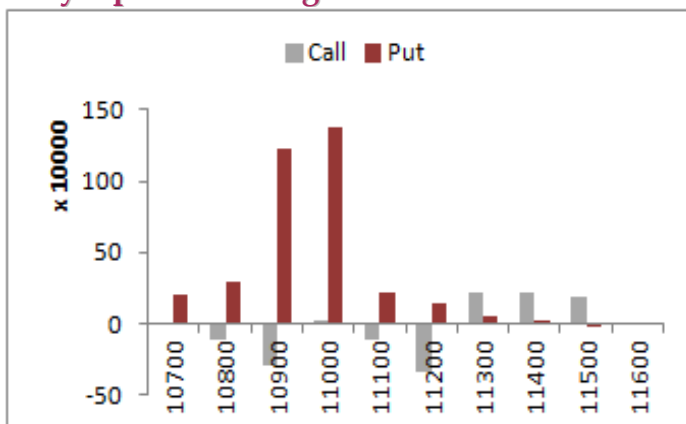
HIGHLIGHTS: Nifty futures closed at 11090.30 on a positive note with 12.66% increase in open interest indicating Long Build Up. Nifty Futures closed at a premium of 28 points compared to previous day premium of 17 points.

FII's were Buyers in Index Futures to the tune of 2818 crores and were Buyers in Index Options to the tune of 263 crores, Stock Futures were Buyers to the tune of 866 crores.

FII's were Net Buyers in derivative segment to the tune of 4029 crores.

India VIX index is at 15.63 Nifty ATM call option IV is currently at 12.10 whereas Nifty ATM put option IV is quoting at 15.21.

Nifty Options -Change in OI



Index options PCR is at 1.82 and F&O Total PCR is at 1.13.

Among stock futures CIPLA, CESC, TECHM & SRF have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are MUTHOOTFIN, RELINFRA, EXIDEIND & VOLTAS 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 & 10900 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
CIPLA	530.60	0.04	10081000.00	0.35
CESC	715.35	0.06	1167100.00	0.27
TECHM	815.50	0.08	15662400.00	0.19
SRF	2221.45	0.10	999500.00	0.19

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
MUTHOOTFIN	480.15	-0.04	1567500.00	0.18
RELINFRA	155.15	-0.32	12542400.00	0.12
EXIDEIND	220.30	-0.01	8574000.00	0.10
VOLTAS	526.45	-0.02	5206000.00	0.10

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