

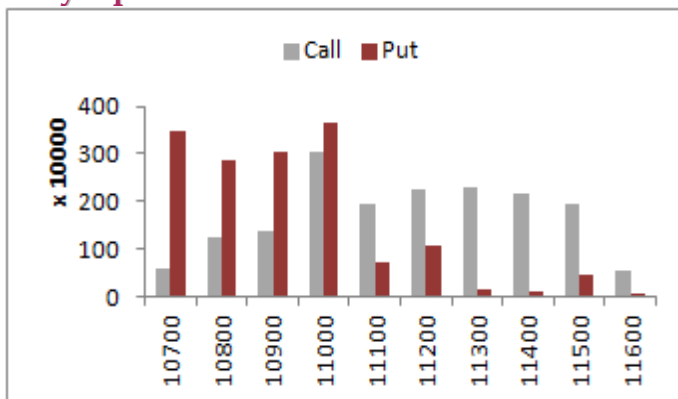
08 February 2019

Nifty Futures View	
Nifty Active Futures	11093.8
Nifty Active Futures OI	21240750
Change in OI	108900
Premium / Discount	24.40
Inference	Long Build Up

Volatility	
India VIX Index	15.43
Nifty ATM Call IV	10.46
Nifty ATM Put IV	15.64
PCR Index Options	1.78
PCR F&O Total	1.06

FII Activity	
INDEX FUTURES	999
INDEX OPTIONS	1174
STOCK FUTURES	473
STOCK OPTIONS	85
FII Net Activity	2731

Nifty Options OI Distribution



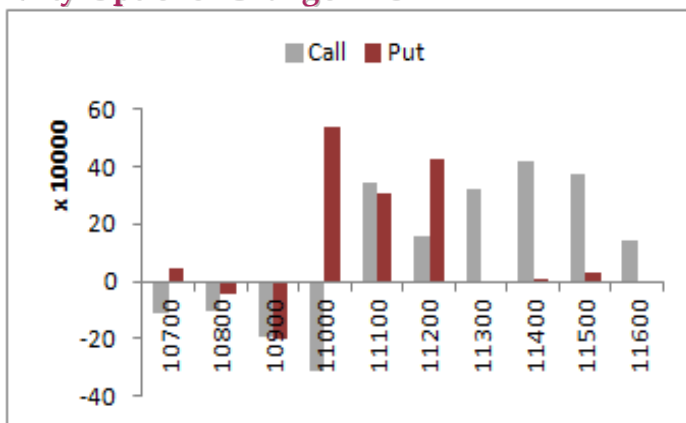
HIGHLIGHTS: Nifty futures closed at 11093.80 on a positive note with 0.52% increase in open interest indicating Long Build Up. Nifty Futures closed at a premium of 24 points compared to previous day premium of 28 points.

FII's were Buyers in Index Futures to the tune of 999 crores and were Buyers in Index Options to the tune of 1174 crores, Stock Futures were Buyers to the tune of 473 crores.

FII's were Net Buyers in derivative segment to the tune of 2731 crores.

India VIX index is at 15.43 Nifty ATM call option IV is currently at 10.46 whereas Nifty ATM put option IV is quoting at 15.64..

Nifty Options -Change in OI



Index options PCR is at 1.78 and F&O Total PCR is at 1.06.

Among stock futures MUTHOOTFIN, MANAPPURAM, RAMCOCEM & IGL have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are RPOWER, UJJIVAN, MRF & ARVIND witnessed short build up may remain weak in coming session.

Nifty Put options OI distribution shows that 11000 has highest OI concentration followed by 10700 & 10500 which may act as support for current expiry.

Nifty Call strike 11000 followed by 11300 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD:

ADANIEN, DHFL, IDBI, JETAIRWAYS, RELINFRA, RPOWER

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
MUTHOOTFIN	516.80	0.08	2020500.00	0.29
MANAPPURAM	104.10	0.07	10536000.00	0.25
RAMCOCEM	619.60	0.02	648800.00	0.24
IGL	299.70	0.00	3786750.00	0.23

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
RPOWER	10.10	-0.21	102976000.00	0.34
UJJIVAN	287.05	-0.03	3987200.00	0.18
MRF	59819.30	-0.01	34970.00	0.17
ARVIND	81.65	-0.03	7236000.00	0.15

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