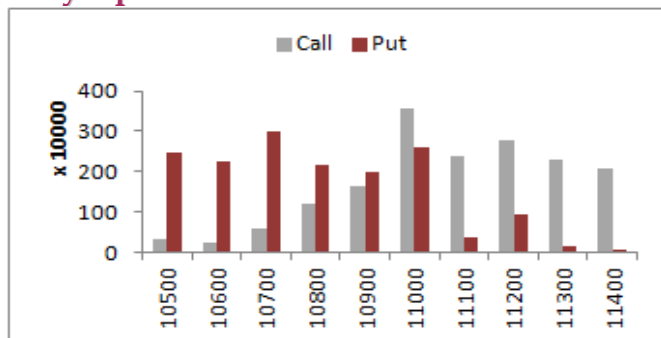


12 February 2019

Nifty Futures View		Volatility		FII Activity	
Nifty Active Futures	10909.6	India VIX Index	15.84	INDEX FUTURES	275
Nifty Active Futures OI	21781800	Nifty ATM Call IV	12.63	INDEX OPTIONS	1344
Change in OI	782250	Nifty ATM Put IV	14.13	STOCK FUTURES	-552
Premium / Discount	20.80	PCR Index Options	1.47	STOCK OPTIONS	51
Inference	Short Build up	PCR F&O Total	0.86	FII Net Activity	1118

## Nifty Options OI Distribution



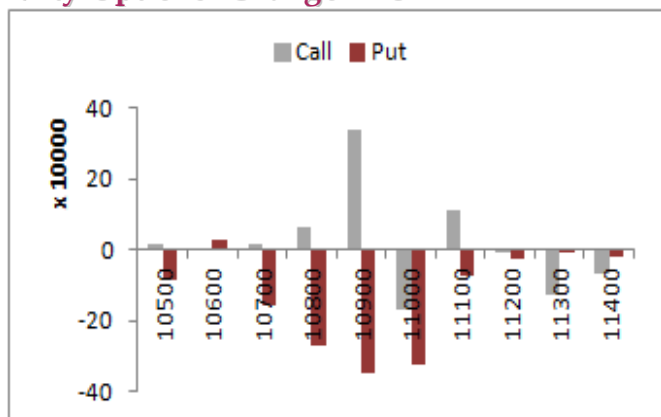
**HIGHLIGHTS:** Nifty futures closed at 10909.60 on a negative note with 3.73% increase in open interest indicating Short Build Up. Nifty Futures closed at a premium of 21 points compared to previous day premium of 14 points.

FII's were Buyers in Index Futures to the tune of 275 crores and were Buyers in Index Options to the tune of 1344 crores, Stock Futures were Sellers to the tune of 552 crores.

FII's were Net Buyers in derivative segment to the tune of 1118 crores.

India VIX index is at 15.84 Nifty ATM call option IV is currently at 12.63 whereas Nifty ATM put option IV is quoting at 14.13.

## Nifty Options -Change in OI



Index options PCR is at 1.47 and F&O Total PCR is at 0.86.

Among stock futures SUNTV, BEML, NMDC & CIPLA have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are APOLLOHOSP, NATIONALALUM, UBL & KAJARIACER witnessed short build up may remain weak in coming session.

Nifty Put options OI distribution shows that 10400 has highest OI concentration followed by 10700 & 11000 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:

ADANIEN, DHFL, IDBI, JETAIRWAYS, RELINFRA, RPOWER

### Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
SUNTV	573.55	0.10	8131000.00	0.11
BEML	788.55	0.00	1535800.00	0.07
NMDC	94.65	0.01	23382000.00	0.05
CIPLA	543.30	0.01	9983000.00	0.04

### Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
APOLLOHOSP	1128.05	-0.11	1267000.00	0.47
NATIONALUM	52.25	-0.11	29384000.00	0.24
UBL	1382.45	0.00	2867900.00	0.17
KAJARIACER	507.30	-0.06	2285400.00	0.16

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