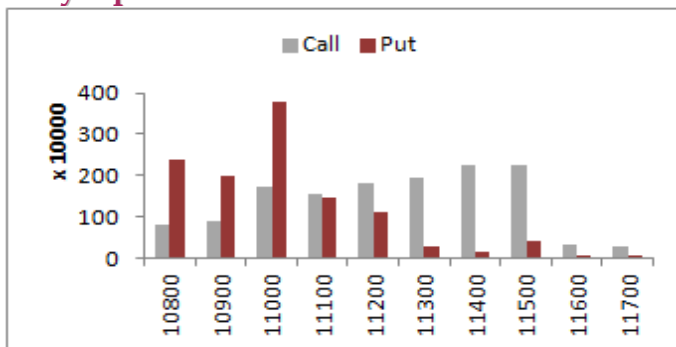


12 March 2019

| Nifty Futures View | | Volatility | | FII Activity | |
|-------------------------|---------------|-------------------|--------------|------------------|------|
| Nifty Active Futures | 11202.15 | India VIX Index | 14.89 | INDEX FUTURES | -13 |
| Nifty Active Futures OI | 15516450 | Nifty ATM Call IV | 11.68 | INDEX OPTIONS | 480 |
| Change in OI | 925050 | Nifty ATM Put IV | 13.91 | STOCK FUTURES | 751 |
| Premium / Discount | 34.10 | PCR Index Options | 1.73 | STOCK OPTIONS | 11 |
| Inference | Long Build Up | PCR F&O Total | 0.97 | FII Net Activity | 1229 |

Nifty Options OI Distribution



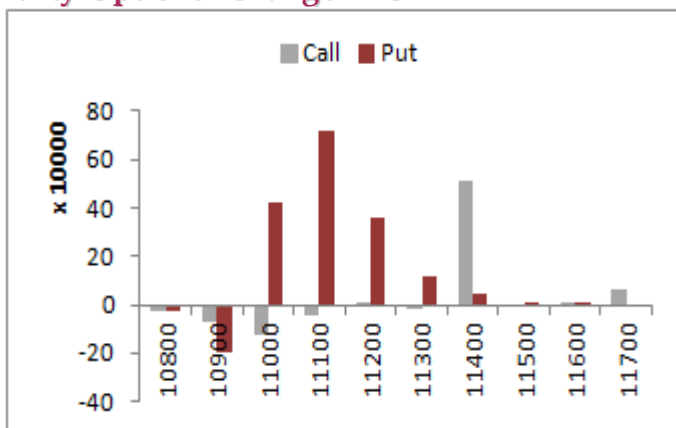
HIGHLIGHTS: Nifty futures closed at 11202.15 on a negative note with 6.34% increase in open interest indicating Long Build Up. Nifty Futures closed at a premium of 34 points compared to previous day premium of 41 points.

FII's were Sellers in Index Futures to the tune of 13 crores and were Buyers in Index Options to the tune of 480 crores, Stock Futures were Buyers to the tune of 751 crores.

FII's were Net Buyers in derivative segment to the tune of 1229 crores.

India VIX index is at 14.89 Nifty ATM call option IV is currently at 11.68 whereas Nifty ATM put option IV is quoting at 13.91.

Nifty Options -Change in OI



Index options PCR is at 1.73 and F&O Total PCR is at 0.97.

Among stock futures DCBBANK, BERGERPAINT, CUMMINSIND & RAMCOCEM have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are RELCAPITAL, HEXAWARE, INDUSINDBANK & DHFL witnessed short build up may remain weak in coming session.

Nifty Put options OI distribution shows that 11000 has highest OI concentration followed by 10800 & 10500 which may act as support for current expiry.

Nifty Call strike 11400 followed by 11500 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD:

IDBI, JETAIRWAYS, RELINFRA, RPOWER

Stock Futures - Long Build

| Symbol | Fut Price | % Chg | Open Interest | % Chg |
|------------|-----------|-------|---------------|-------|
| DCBBANK | 201.65 | 0.02 | 5769000.00 | 0.56 |
| BERGEPAIN | 309.60 | 0.02 | 4391200.00 | 0.21 |
| CUMMINSIND | 751.70 | 0.02 | 1456700.00 | 0.21 |
| RAMCOCEM | 739.20 | 0.01 | 928000.00 | 0.16 |

Stock Futures - Short Build Up

| Symbol | Fut Price | % Chg | Open Interest | % Chg |
|------------|-----------|-------|---------------|-------|
| RELCAPITAL | 188.35 | -0.01 | 10167000.00 | 0.11 |
| HEXAWARE | 338.50 | -0.03 | 3232500.00 | 0.10 |
| INDUSINDBK | 1521.50 | 0.00 | 8480700.00 | 0.05 |
| DHFL | 133.60 | -0.05 | 21393000.00 | 0.05 |

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