

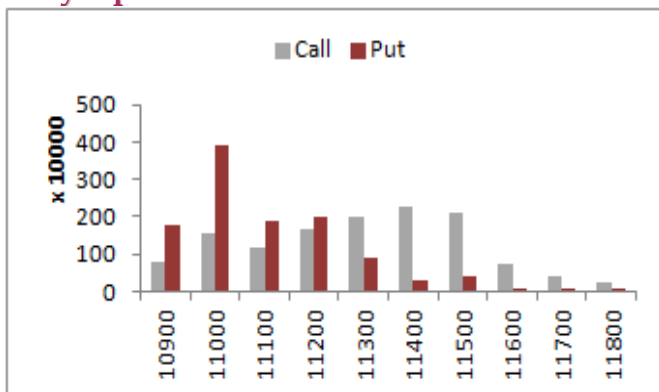
13 March 2019

Nifty Futures View	
Nifty Active Futures	11336.85
Nifty Active Futures OI	16951425
Change in OI	1434975
Premium / Discount	35.65
Inference	Long Build Up

Volatility	
India VIX Index	15.09
Nifty ATM Call IV	11.12
Nifty ATM Put IV	14.23
PCR Index Options	1.81
PCR F&O Total	0.96

FII Activity	
INDEX FUTURES	1975
INDEX OPTIONS	-598
STOCK FUTURES	221
STOCK OPTIONS	-75
FII Net Activity	1523

Nifty Options OI Distribution



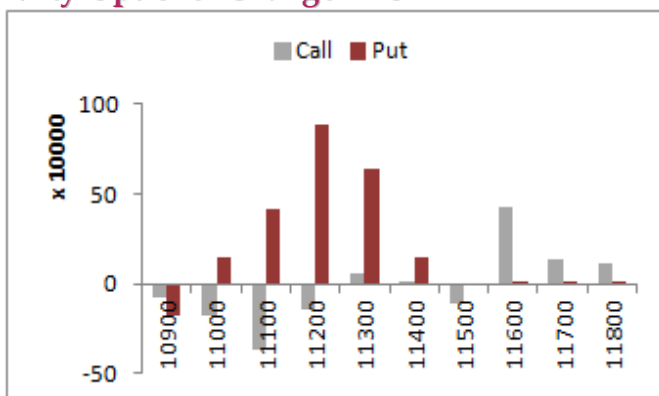
HIGHLIGHTS: Nifty futures closed at 11336.85 on a positive note with 9.25% increase in open interest indicating Long Build Up. Nifty Futures closed at a premium of 36 points compared to previous day premium of 34 points.

FII's were Buyers in Index Futures to the tune of 1975 crores and were Sellers in Index Options to the tune of 598 crores, Stock Futures were Buyers to the tune of 221 crores.

FII's were Net Buyers in derivative segment to the tune of 1523 crores.

India VIX index is at 15.09 Nifty ATM call option IV is currently at 11.12 whereas Nifty ATM put option IV is quoting at 14.23.

Nifty Options -Change in OI



Index options PCR is at 1.81 and F&O Total PCR is at 0.96.

Among stock futures ARVIND, BPCL, HDFCBANK & NBCC have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are MRF, MINDTREE, APOLLOHOSPITAL & INDIGO 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 & 10800 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
ARVIND	93.90	0.07	9492000.00	0.31
BPCL	389.70	0.01	8195400.00	0.14
HDFCBANK	2182.20	0.02	13637500.00	0.14
NBCC	61.25	0.04	38016000.00	0.12

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
MRF	57491.65	-0.01	41260.00	0.14
MINDTREE	923.85	-0.01	3787800.00	0.14
APOLLOHOSP	1161.65	-0.04	1422500.00	0.12
INDIGO	1277.50	-0.02	2528400.00	0.11

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