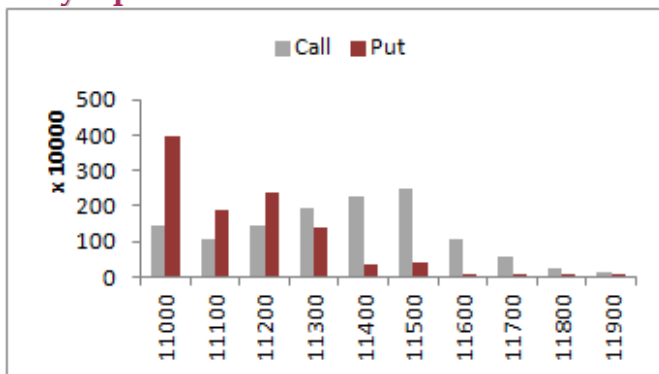


14 March 2019

Nifty Futures View		Volatility		FII Activity	
Nifty Active Futures	11366.65	India VIX Index	15.27	INDEX FUTURES	1822
Nifty Active Futures OI	18070950	Nifty ATM Call IV	11.47	INDEX OPTIONS	-492
Change in OI	1119525	Nifty ATM Put IV	13.54	STOCK FUTURES	-908
Premium / Discount	24.95	PCR Index Options	1.81	STOCK OPTIONS	99
Inference	Long Build Up	PCR F&O Total	0.95	FII Net Activity	521

Nifty Options OI Distribution



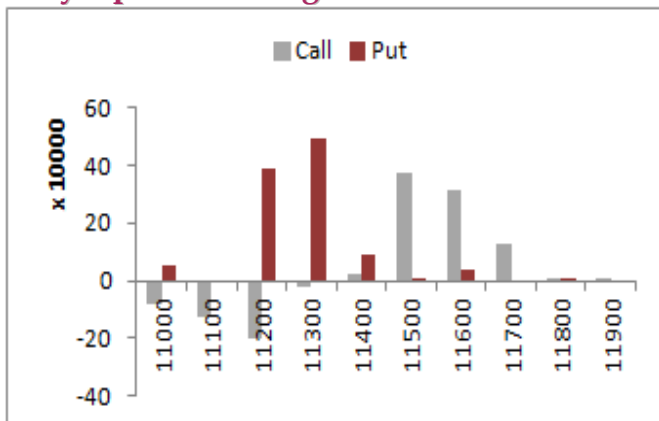
HIGHLIGHTS: Nifty futures closed at 11366.65 on a positive note with 6.60% increase in open interest indicating Long Build Up. Nifty Futures closed at a premium of 25 points compared to previous day premium of 36 points.

FII's were Buyers in Index Futures to the tune of 1822 crores and were Sellers in Index Options to the tune of 492 crores, Stock Futures were Sellers to the tune of 908 crores.

FII's were Net Buyers in derivative segment to the tune of 521 crores.

India VIX index is at 15.27 Nifty ATM call option IV is currently at 11.47 whereas Nifty ATM put option IV is quoting at 13.54.

Nifty Options -Change in OI



Index options PCR is at 1.81 and F&O Total PCR is at 0.95.

Among stock futures JUSTDIAL, BEML, KTKBANK & MUTHOOTFIN have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are ONGC, APOLLOHOSPITAL, OIL & TATAGLOBAL 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 & 11200 which may act as support for current expiry.

Nifty Call strike 11500 followed by 11400 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
JUSTDIAL	594.05	0.08	3649800.00	0.50
BEML	976.70	0.07	2338700.00	0.44
KTKBANK	130.15	0.04	17831800.00	0.23
MUTHOOTFIN	591.50	0.00	2517000.00	0.19

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
ONGC	148.35	-0.02	39967500.00	0.18
APOLLOHOSP	1122.10	-0.03	1675000.00	0.18
OIL	174.65	-0.02	9598776.00	0.17
TATAGLOBAL	204.00	-0.01	11349000.00	0.12

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