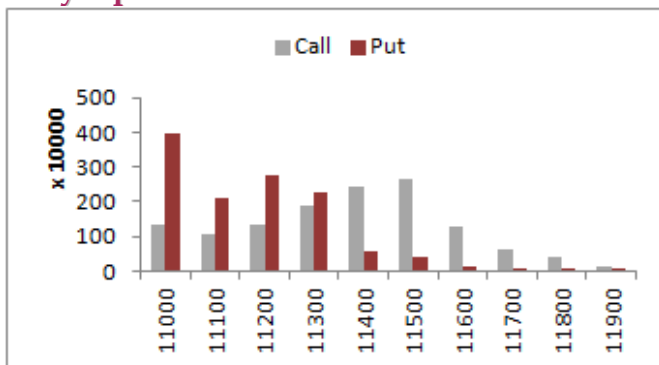


15 March 2019

Nifty Futures View		Volatility		FII Activity	
Nifty Active Futures	11381.75	India VIX Index	15.15	INDEX FUTURES	485
Nifty Active Futures OI	18234750	Nifty ATM Call IV	12.11	INDEX OPTIONS	274
Change in OI	163800	Nifty ATM Put IV	12	STOCK FUTURES	342
Premium / Discount	38.50	PCR Index Options	1.68	STOCK OPTIONS	-79
Inference	Long Build Up	PCR F&O Total	1.01	FII Net Activity	1022

Nifty Options OI Distribution



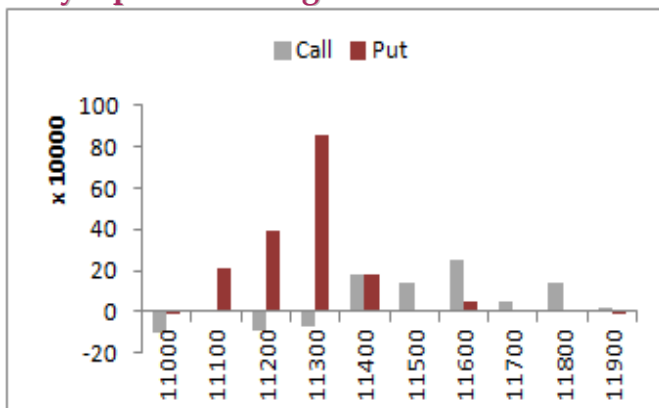
HIGHLIGHTS: Nifty futures closed at 11381.75 on a positive note with 0.91% increase in open interest indicating Long Build Up. Nifty Futures closed at a premium of 39 points compared to previous day premium of 25 points.

FII's were Buyers in Index Futures to the tune of 485 crores and were Buyers in Index Options to the tune of 274 crores, Stock Futures were Buyers to the tune of 342 crores.

FII's were Net Buyers in derivative segment to the tune of 1022 crores.

India VIX index is at 15.15 Nifty ATM call option IV is currently at 12.11 whereas Nifty ATM put option IV is quoting at 12.

Nifty Options -Change in OI



Index options PCR is at 1.68 and F&O Total PCR is at 1.01.

Among stock futures JUBLFOOD, PCJEWELLER, TATAGLOBAL & STAR have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are RELCAPITAL, CONCOR, JISLJALEQ & ADANIANT witnessed short build up may remain weak in coming session.

Nifty Put options OI distribution shows that 11000 has highest OI concentration followed by 11200 & 1070 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:

BEML, IDBI, JETAIRWAYS, RELINFRA, RPOWER

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
JUBLFOOD	1339.60	0.01	3255000.00	0.18
PCJEWELLER	86.65	0.07	13052000.00	0.16
TATAGLOBAL	207.35	0.02	12775500.00	0.13
STAR	451.40	0.03	4603500.00	0.11

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
RELCAPITAL	168.45	-0.11	11986500.00	0.15
CONCOR	509.70	-0.02	1464531.00	0.11
JISLJALEQS	62.25	0.00	40356000.00	0.10
ADANIANT	145.95	-0.01	44792000.00	0.10

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