

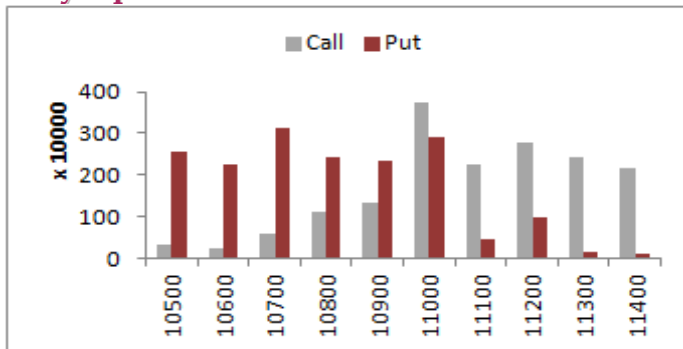
11 February 2019

Nifty Futures View	
Nifty Active Futures	10957.25
Nifty Active Futures OI	20999550
Change in OI	-241200
Premium / Discount	13.65
Inference	Long Unwinding

Volatility	
India VIX Index	15.57
Nifty ATM Call IV	<b>9.83</b>
Nifty ATM Put IV	<b>16.52</b>
PCR Index Options	1.59
PCR F&O Total	1.01

FII Activity	
INDEX FUTURES	-224
INDEX OPTIONS	1878
STOCK FUTURES	-799
STOCK OPTIONS	-41
FII Net Activity	814

## Nifty Options OI Distribution

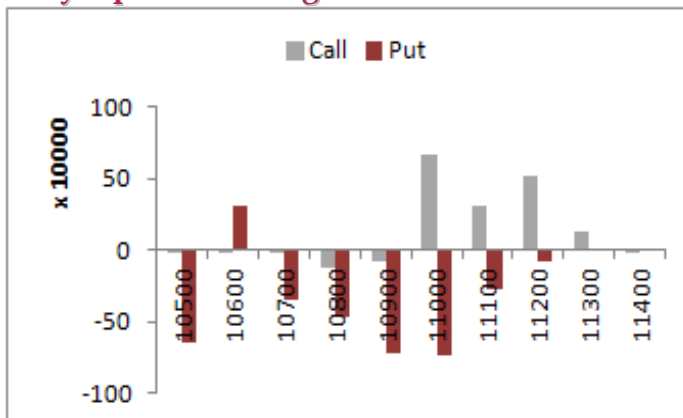


**HIGHLIGHTS:** Nifty futures closed at 10957.25 on a negative note with -1.14% increase in open interest indicating Long Unwinding. Nifty Futures closed at a premium of 14 points compared to previous day premium of 24 points.

FII's were Sellers in Index Futures to the tune of 224 crores and were Buyers in Index Options to the tune of 1878 crores, Stock Futures were Sellers to the tune of 799 crores. FII's were Net Buyers in derivative segment to the tune of 814 crores.

India VIX index is at 15.57 Nifty ATM call option IV is currently at 9.83 whereas Nifty ATM put option IV is quoting at 16.52.

## Nifty Options -Change in OI



Index options PCR is at 1.59 and F&O Total PCR is at 1.01.

Among stock futures RELCAPITAL, DLF, KOTAKBANK & PCJEWELLER have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are NHPC, KSCL, BPCL & POWERGRID 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:

ADANIENI, DHFL, IDBI, JETAIRWAYS, RELINFRA, RPOWER

### Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
RELCAPITAL	129.75	0.11	10872000.00	0.19
DLF	165.45	0.03	25126400.00	0.07
KOTAKBANK	1300.60	0.01	9714400.00	0.04
PCJEWELLER	76.00	0.06	11134500.00	0.04

### Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
NHPC	22.65	-0.03	19575000.00	0.28
KSCL	537.95	-0.05	1063500.00	0.19
BPCL	325.50	-0.02	6024600.00	0.17
POWERGRID	179.45	-0.02	12704000.00	0.15

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