

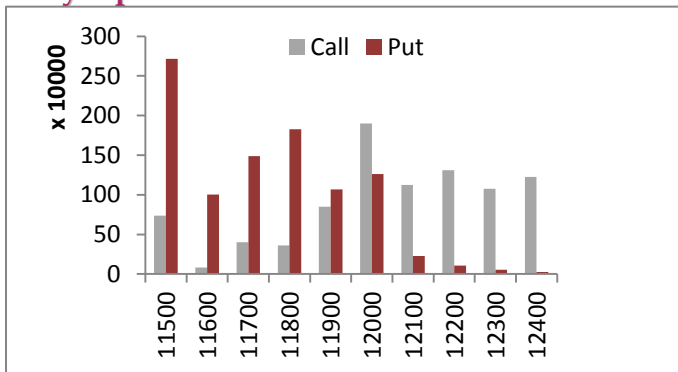
07 June 2019

Nifty Futures View	
Nifty Active Futures	11884.05
Nifty Active Futures OI	19305450
Change in OI	30900
Premium / Discount	40.30
Inference	Short Build up

Volatility	
India VIX Index	15.52
Nifty ATM Call IV	12.32
Nifty ATM Put IV	14.66
PCR Index Options	1.05
PCR F&O Total	0.86

FII Activity	
INDEX FUTURES	-1473
INDEX OPTIONS	4991
STOCK FUTURES	-211
STOCK OPTIONS	-30
FII Net Activity	3277

Nifty Options OI Distribution

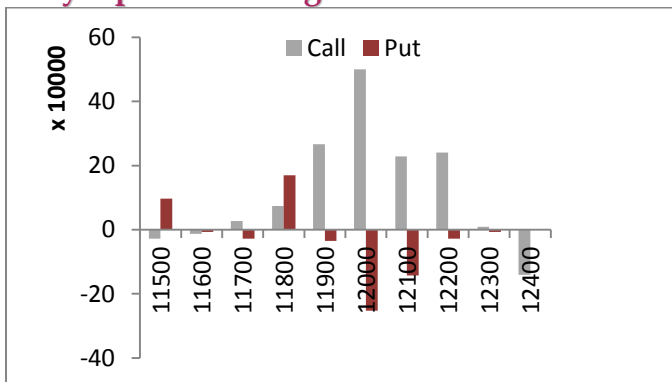


HIGHLIGHTS: Nifty futures closed at 11884.05 on a negative note with 0.16% increase in open interest indicating Short Build Up. Nifty Futures closed at a premium of 40 points compared to previous day premium of 35 points.

FII's were Sellers in Index Futures to the tune of 1473 crores and were Buyers in Index Options to the tune of 4991 crores, Stock Futures were Sellers to the tune of 211 crores. FII's were Net Buyers in derivative segment to the tune of 3277 crores.

India VIX index is at 15.52 Nifty ATM call option IV is currently at 12.32 whereas Nifty ATM put option IV is quoting at 14.66 Index options PCR is at 1.05 and F&O Total PCR is at 0.86.

Nifty Options -Change in OI



Among stock futures SUNTV, IGL, COALINDIA & NTPC have witnessed long build up and may show strength in coming session.

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

Nifty Put options OI distribution shows that 11500 has highest OI concentration followed by 11000 & 11800 which may act as support for current expiry.

Nifty Call strike 12500 followed by 12000 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD:

DHFL, IDBI, PCJEWELLER.

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
SUNTV	543.30	0.47%	6866000.00	9.00%
IGL	345.80	0.14%	3016750.00	5.18%
COALINDIA	269.65	1.81%	24783000.00	1.69%
NTPC	136.80	0.92%	45868800.00	1.58%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
GAIL	318.00	-11.74%	16172688.00	58.91%
DHFL	86.10	-22.19%	25323500.00	20.33%
RELCAPITAL	104.70	-13.08%	14017500.00	17.99%
SYNDIBANK	33.00	-10.08%	22185000.00	17.19%

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