

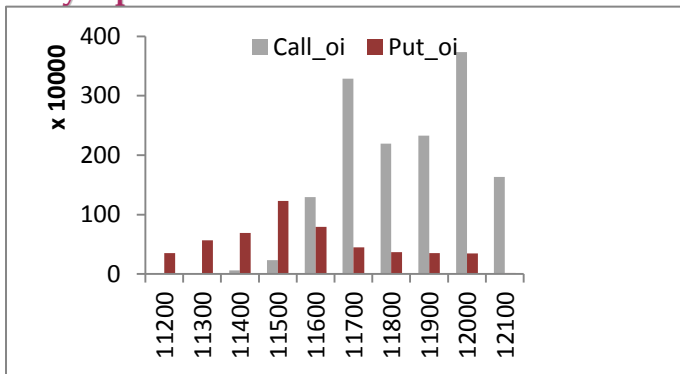
09 July 2019

Nifty Futures View	
Nifty Active Futures	11566.3
Nifty Active Futures OI	18145275
Change in OI	93750
Premium / Discount	7.70
Inference	Short Build up

Volatility	
India VIX Index	13.85
Nifty ATM Call IV	14.48
Nifty ATM Put IV	15.97
PCR Index Options	0.88
PCR F&O Total	0.68

FII Activity	
INDEX FUTURES	-2902
INDEX OPTIONS	3070
STOCK FUTURES	-898
STOCK OPTIONS	-64
FII Net Activity	-793

Nifty Options OI Distribution

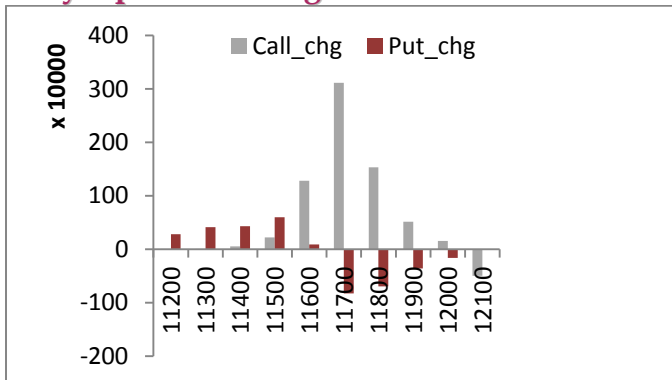


HIGHLIGHTS: Nifty futures closed at 11566.3 on a negative note with 0.52% increase in open interest indicating Short Build Up Nifty Futures closed at a premium of 8 points compared to previous day premium of 10 points

FII's were Sellers in Index Futures to the tune of 2902 crores and were Buyers in Index Options to the tune of 3070 crores, Stock Futures were Sellers to the tune of 897 crores. FII's were Net Sellers in derivative segment to the tune of 793 crores.

India VIX index is at 13.85. Nifty ATM call option IV is currently at 14.48 whereas Nifty ATM put option IV is quoting at 15.97. Index options PCR is at 0.88 and F&O Total PCR is at 0.68..

Nifty Options -Change in OI



Among stock futures CUMMINSIND ,YESBANK ,JUSTDIAL & INDIGO have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are BAJAJFINSV ,MINDTREE ,NIITTECH & M&MFIN and may remain weak in coming session.

Nifty Put options OI distribution shows that 11500 has highest OI concentration followed by 11600 & 11400 which may act as support for current expiry.

Nifty Call strike 12000 followed by 11700 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD:

DHFL,RELCAPITAL.

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
CUMMINSIND	735.20	0.66%	1868300.00	8.72%
YESBANK	93.60	5.64%	135339600.00	2.19%
JUSTDIAL	759.35	0.07%	2412200.00	2.13%
INDIGO	1575.15	0.47%	2652000.00	1.61%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
BAJAJFINSV	7597.00	-10.26%	840375.00	18.89%
MINDTREE	772.10	-10.16%	1855800.00	17.20%
NIITTECH	1311.65	-0.46%	1531500.00	14.14%
M&MFIN	385.00	-2.10%	12682500.00	10.73%

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