

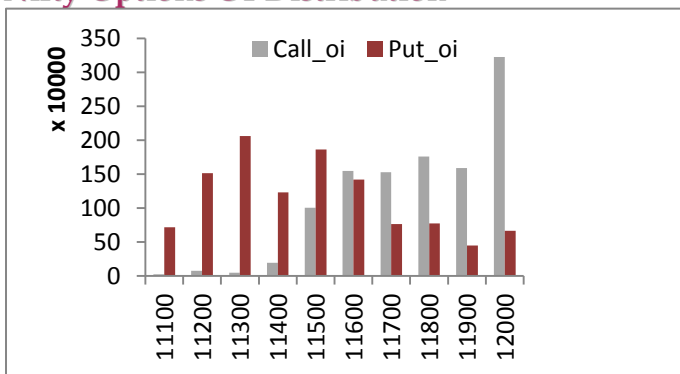
11 July 2019

Nifty Futures View	
Nifty Active Futures	11492.25
Nifty Active Futures OI	18608475
Change in OI	4125
Premium / Discount	-6.65
Inference	Short Build up

Volatility	
India VIX Index	13.63
Nifty ATM Call IV	9.84
Nifty ATM Put IV	15.64
PCR Index Options	0.85
PCR F&O Total	0.73

FII Activity	
INDEX FUTURES	141
INDEX OPTIONS	398
STOCK FUTURES	-220
STOCK OPTIONS	-75
FII Net Activity	245

Nifty Options OI Distribution

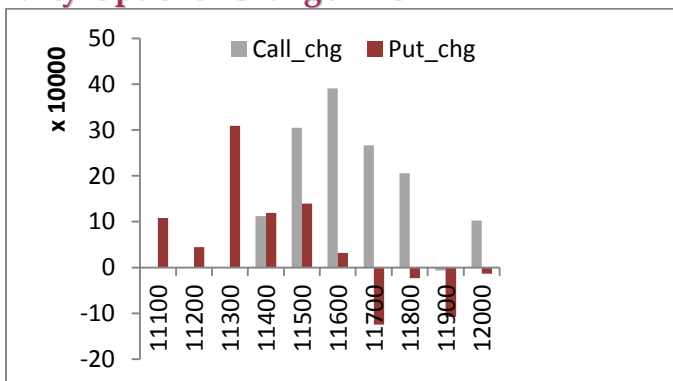


HIGHLIGHTS: Nifty futures closed at 11492.25 on a negative note with 0.02% increase in open interest indicating Short Build Up Nifty Futures closed at a premium of -7 points compared to previous day premium of -3 points

FII's were Buyers in Index Futures to the tune of 141 crores and were Buyers in Index Options to the tune of 398 crores, Stock Futures were Sellers to the tune of 220 crores. FII's were Net Buyers in derivative segment to the tune of 245 crores.

India VIX index is at 13.63 Nifty ATM call option IV is currently at 9.84 whereas Nifty ATM put option IV is quoting at 15.64. Index options PCR is at 0.85 and F&O Total PCR is at 0.73.

Nifty Options -Change in OI



Among stock futures PVR, NIITTECH, PETRONET & COALINDIA have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are INDIGO, RELINFRA, BSOFT & IDBI and may remain weak in coming session.

Nifty Put options OI distribution shows that 11300 has highest OI concentration followed by 11500 & 11000 which may act as support for current expiry.

Nifty Call strike 12000 followed by 11800 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD:

DHFL, IDBI, RELCAPITAL, RELINFRA.

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
PVR	1687.85	1.85%	704000.00	12.60%
NIITTECH	1266.75	0.26%	1297500.00	10.26%
PETRONET	245.30	1.01%	13047000.00	4.54%
COALINDIA	232.20	1.35%	30340200.00	3.93%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
INDIGO	1398.00	-11.12%	3615600.00	27.24%
RELINFRA	43.50	-6.45%	18968000.00	15.01%
BSOFT	76.95	-6.16%	3432300.00	10.87%
IDBI	33.80	-1.46%	31836000.00	10.82%

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Research Team

Sr. No	Name	Designation	E-mail
1	Rajesh Palviya	Technical & Derivative Analyst - (Head)	rajesh.palviya@axissecurities.in
2	Vaishnavi Jagtap	Technical Analyst	vaishnavi.jagtap@axissecurities.in
3	Hemang Gor	Derivative Analyst	hemang.gor@axissecurities.in
4	Hiren Trivedi	Research Associate	hiren.trivedi@axissecurities.in
5	Rahil Vora	Derivative Analyst	rahil.vora@axissecurities.in

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