

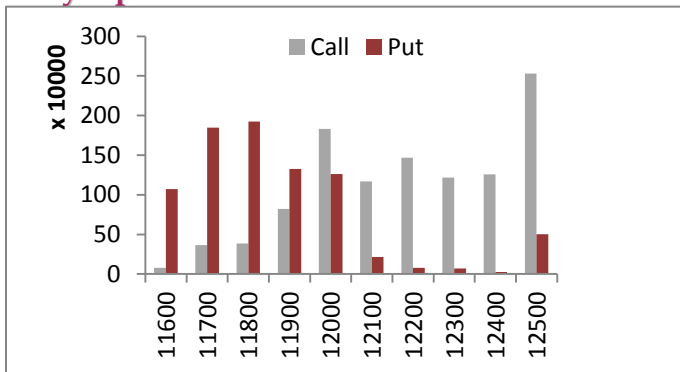
12 June 2019

Nifty Futures View	
Nifty Active Futures	11976.95
Nifty Active Futures OI	19148250
Change in OI	669075
Premium / Discount	11.35
Inference	Long Build Up

Volatility	
India VIX Index	14.49
Nifty ATM Call IV	10.16
Nifty ATM Put IV	14.11
PCR Index Options	1.49
PCR F&O Total	0.97

FII Activity	
INDEX FUTURES	950
INDEX OPTIONS	858
STOCK FUTURES	563
STOCK OPTIONS	-11
FII Net Activity	2360

Nifty Options OI Distribution

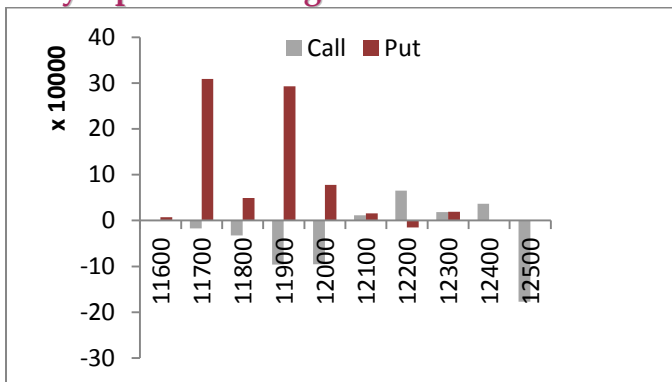


HIGHLIGHTS: Nifty futures closed at 11976.95 on a positive note with 3.62% increase in open interest indicating Long Build Up. Nifty Futures closed at a premium of 11 points compared to previous day premium of 11 points.

FII's were Buyers in Index Futures to the tune of 950 crores and were Buyers in Index Options to the tune of 858 crores, Stock Futures were Buyers to the tune of 563 crores. FII's were Net Buyers in derivative segment to the tune of 2360 crores.

India VIX index is at 14.49 Nifty ATM call option IV is currently at 10.16 whereas Nifty ATM put option IV is quoting at 14.11 Index options PCR is at 1.49 and F&O Total PCR is at 0.97.

Nifty Options -Change in OI



Among stock futures RELINFRA, NMDC, CGPOWER & CADILAHC have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are UJJIVAN, ICICIPRULI, GAIL & IGL witnessed short build up may remain weak in coming session.

Nifty Put options OI distribution shows that 11500 has highest OI concentration followed by 11800 & 11700 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:

JetAirways.

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
RELINFRA	63.80	0.79%	18847000.00	25.74%
CGPOWER	32.85	1.86%	13008000.00	15.69%
NMDC	107.95	3.25%	25032000.00	9.42%
CADILAHC	252.05	1.27%	15710400.00	7.52%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
UJJIVAN	330.60	-5.26%	4420800.00	24.68%
ICICIPRULI	372.55	-1.83%	4893000.00	10.24%
GAIL	307.60	-0.36%	20063841.00	9.81%
IGL	340.55	-0.04%	3322000.00	9.32%

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