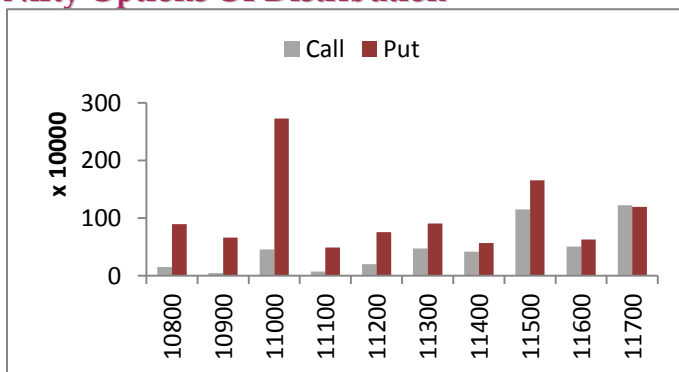


14 May 2019

Nifty Futures View		Volatility		FII Activity	
Nifty Active Futures	11181.55	India VIX Index	27.38	INDEX FUTURES	-138
Nifty Active Futures OI	16989825	Nifty ATM Call IV	31.23	INDEX OPTIONS	-908
Change in OI	34125	Nifty ATM Put IV	32.78	STOCK FUTURES	186
Premium / Discount	33.35	PCR Index Options	1.18	STOCK OPTIONS	-7
Inference	Short Build up	PCR F&O Total	0.81	FII Net Activity	-866

Nifty Options OI Distribution



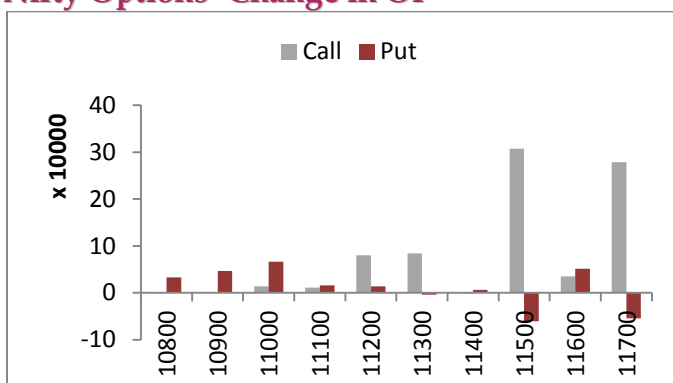
HIGHLIGHTS: Nifty futures closed at 11181.55 on a negative note with 0.20% increase in open interest indicating Short Build Up. Nifty Futures closed at a premium of 33 points compared to previous day premium of 28 points.

FII's were Sellers in Index Futures to the tune of 138 crores and were Sellers in Index Options to the tune of 908 crores, Stock Futures were Buyers to the tune of 186 crores.

FII's were Net Sellers in derivative segment to the tune of 866 crores.

India VIX index is at 27.38 Nifty ATM call option IV is currently at 31.23 whereas Nifty ATM put option IV is quoting at 32.78.

Nifty Options -Change in OI



Index options PCR is at 1.18 and F&O Total PCR is at 0.81.

Among stock futures TATAGLOBAL, HDFCBANK, INFY & PVR have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are INDIANBK, ORIENTBK, EICHERMOTR & BALKRISHNA witnessed short build up may remain weak in coming session.

Nifty Put options OI distribution shows that 11000 has highest OI concentration followed by 10500 & 11500 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:

NIL

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
TATAGLOBAL	198.65	0.71%	13909500.00	9.47%
HDFCBANK	2298.65	0.07%	11132500.00	4.52%
INFY	721.35	0.40%	51412800.00	1.28%
PVR	1726.95	0.26%	806800.00	1.26%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
INDIANB	229.05	-6.64%	4692000.00	20.49%
ORIENTBANK	92.15	-4.16%	13426000.00	17.31%
EICHERMOT	18747.10	-7.54%	438050.00	16.95%
BALKRISIND	818.05	-3.10%	1486400.00	12.88%

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