

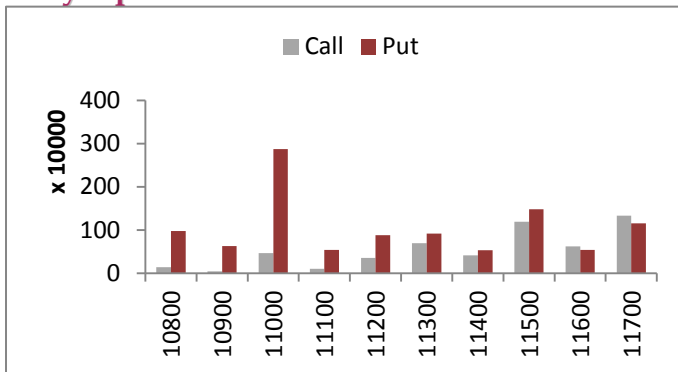
16 May 2019

Nifty Futures View	
Nifty Active Futures	11177.45
Nifty Active Futures OI	15695925
Change in OI	-521925
Premium / Discount	20.45
Inference	Long Unwinding

Volatility	
India VIX Index	28.66
Nifty ATM Call IV	31.54
Nifty ATM Put IV	36.13
PCR Index Options	1.14
PCR F&O Total	0.86

FII Activity	
INDEX FUTURES	276
INDEX OPTIONS	-1897
STOCK FUTURES	312
STOCK OPTIONS	-348
FII Net Activity	-1657

## Nifty Options OI Distribution



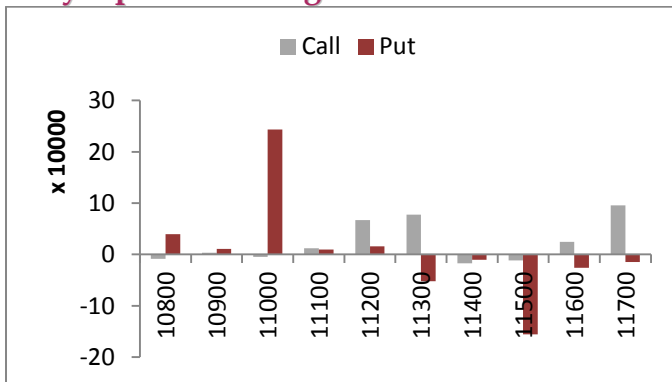
**HIGHLIGHTS:** Nifty futures closed at 11177.45 on a negative note with -3.22% decrease in open interest indicating Long Unwinding. Nifty Futures closed at a premium of 20 points compared to previous day premium of 20 points.

FII's were Buyers in Index Futures to the tune of 276 crores and were Sellers in Index Options to the tune of 1897 crores, Stock Futures were Buyers to the tune of 312 crores.

FII's were Net Sellers in derivative segment to the tune of 1657 crores.

India VIX index is at 28.66 Nifty ATM call option IV is currently at 31.54 whereas Nifty ATM put option IV is quoting at 36.13.

## Nifty Options -Change in OI



Index options PCR is at 1.14 and F&O Total PCR is at 0.86.

Among stock futures SRF, JUBLFOOD, IBULSHSGFIN & INDIGO have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are DCBBANK, UNIONBANK, HEXAWARE & JETAIRWAYS 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
SRF	2755.00	6.50%	866250.00	41.14%
JUBLFOOD	1245.70	3.20%	3754500.00	12.83%
IBULSHSGFIN	707.00	1.01%	18011900.00	5.91%
INDIGO	1613.85	2.77%	2829000.00	5.25%

### Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
DCBBANK	213.30	-1.04%	5332500.00	19.94%
UNIONBANK	71.30	-9.97%	35931000.00	19.51%
HEXAWARE	347.75	-0.83%	1839000.00	11.25%
JETAIRWAYS	106.30	-6.30%	5200800.00	11.09%

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