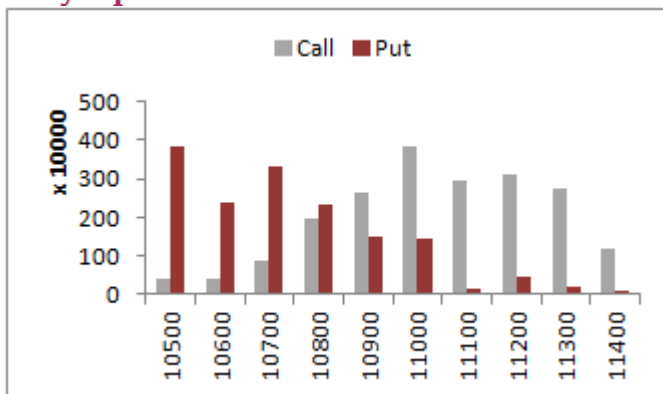


10 January 2019

Nifty Futures View		Volatility		FII Activity	
Nifty Active Futures	10877.7	India VIX Index	15.27	INDEX FUTURES	460
Nifty Active Futures OI	25214550	Nifty ATM Call IV	11.48	INDEX OPTIONS	1249
Change in OI	-231000	Nifty ATM Put IV	15.83	STOCK FUTURES	-366
Premium / Discount	22.55	PCR Index Options	1.43	STOCK OPTIONS	36
Inference	Short Covering	PCR F&O Total	0.58	FII Net Activity	1379

Nifty Options OI Distribution



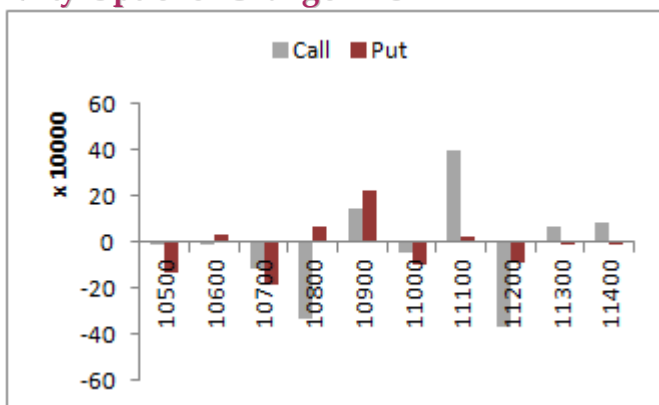
HIGHLIGHTS: Nifty futures closed at 10877.70 on a positive note with 0.91% decrease in open interest indicating Short Covering. Nifty Futures closed at a premium of 23 points compared to previous day premium of 43 points.

FII's were Buyers in Index Futures to the tune of 460 crores and were Buyers in Index Options to the tune of 1249 crores, Stock Futures were Sellers to the tune of 366 crores.

FII's were Net Buyers in derivative segment to the tune of 1379 crores.

India VIX index is at 15.27 Nifty ATM call option IV is currently at 11.48 whereas Nifty ATM put option IV is quoting at 15.83.

Nifty Options -Change in OI



Index options PCR is at 1.43 and F&O Total PCR is at 0.58.

Among stock futures SREINFRA, BATAINDIA, INDUSINDBANK & UJJIVAN have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are ZEEL, GAIL, CEAT & CHENNAIPETRO may remain weak in coming session.

Nifty Put options OI distribution shows that 10500 has highest OI concentration followed by 10000 & 10700 which may act as support for current expiry.

Nifty Call strike 11000 followed by 11500 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD:

ADANIPOWER, JETAIRWAYS

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
SREINFRA	36.40	0.02	15132000.00	0.20
BATAINDIA	1147.75	0.01	2310000.00	0.08
INDUSINDBK	1608.40	0.01	8636100.00	0.08
UJJIVAN	285.55	0.00	4240000.00	0.07

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
ZEEL	453.85	0.00	15635100.00	0.13
GAIL	341.85	-0.03	13017627.00	0.08
CEATLTD	1260.85	-0.01	1012800.00	0.07
CHENNPETRO	269.70	-0.04	1323000.00	0.07

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