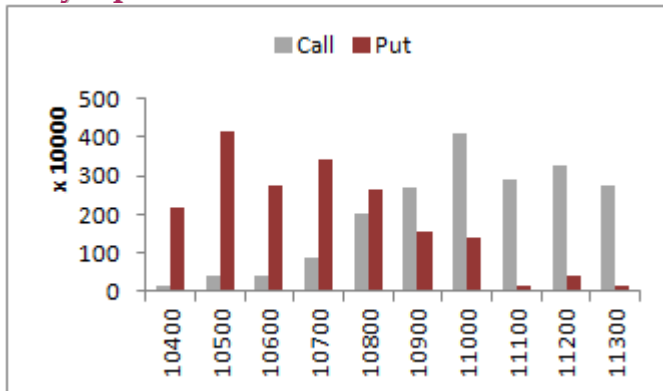


11 January 2019

Nifty Futures View		Volatility		FII Activity	
Nifty Active Futures	10857.75	India VIX Index	15.34	INDEX FUTURES	426
Nifty Active Futures OI	25009650	Nifty ATM Call IV	12.45	INDEX OPTIONS	2025
Change in OI	-204900	Nifty ATM Put IV	15.74	STOCK FUTURES	322
Premium / Discount	36.15	PCR Index Options	1.46	STOCK OPTIONS	25
Inference	Long Unwinding	PCR F&O Total	0.58	FII Net Activity	2798

## Nifty Options OI Distribution



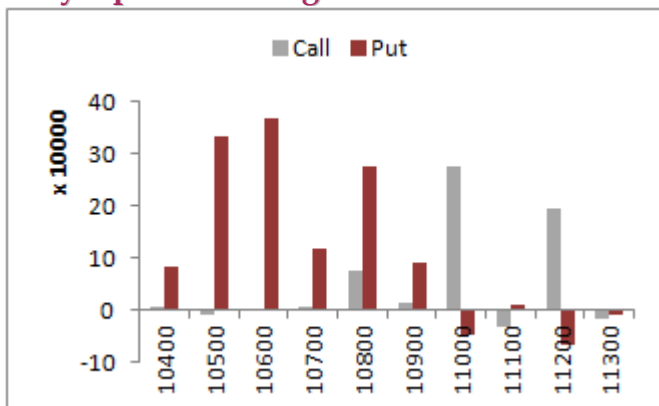
**HIGHLIGHTS:** Nifty futures closed at 10857.75 on a negative note with 0.81% decrease in open interest indicating Long Unwinding. Nifty Futures closed at a premium of 36 points compared to previous day premium of 23 points.

FII's were Buyers in Index Futures to the tune of 426 crores and were Buyers in Index Options to the tune of 2025 crores, Stock Futures were Buyers to the tune of 322 crores.

FII's were Net Buyers in derivative segment to the tune of 2798 crores.

India VIX index is at 15.34 Nifty ATM call option IV is currently at 12.45 whereas Nifty ATM put option IV is quoting at 15.74

## Nifty Options -Change in OI



Index options PCR is at 1.46 and F&O Total PCR is at 0.58.

Among stock futures TORNTPHARMA, MFSL, MUTHOOTFIN & BATAINDIA have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are UBL, MINDTREE, MCDOWELL & BHEL 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 11200 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
TORNTPHARM	1856.25	0.02	588000.00	0.14
MFSL	460.95	0.04	2527200.00	0.14
MUTHOOTFIN	520.40	0.01	2458500.00	0.11
BATAINDIA	1160.00	0.01	2522300.00	0.09

### Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
UBL	1386.35	0.00	2407300.00	0.34
MINDTREE	814.15	-0.01	2949000.00	0.09
MCDOWELL-N	587.80	-0.01	12237500.00	0.05
BHEL	69.30	-0.02	49695000.00	0.05

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