

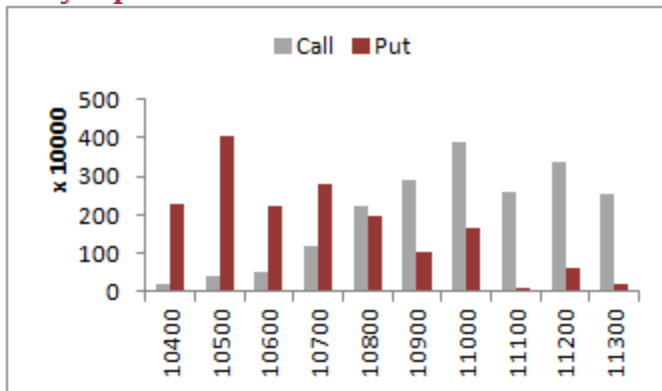
07 January 2019

Nifty Futures View	
Nifty Active Futures	10777.6
Nifty Active Futures OI	25285650
Change in OI	68550
Premium / Discount	50.25
Inference	Long Build Up

Volatility	
India VIX Index	16.16
Nifty ATM Call IV	13.87
Nifty ATM Put IV	16.03
PCR Index Options	1.34
PCR F&O Total	0.58

FII Activity	
INDEX FUTURES	-351
INDEX OPTIONS	-662
STOCK FUTURES	145
STOCK OPTIONS	132
FII Net Activity	-736

Nifty Options OI Distribution

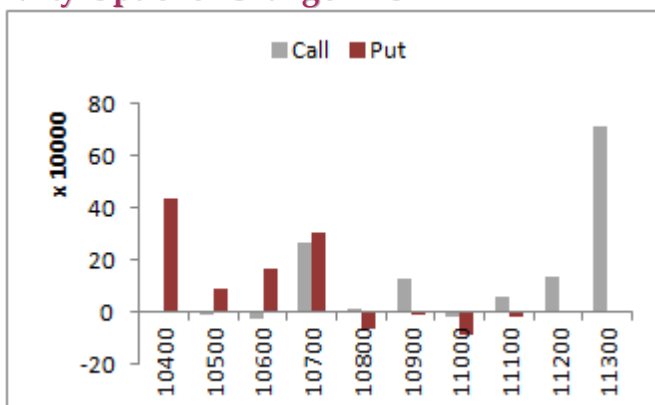


HIGHLIGHTS: Nifty futures closed at 10777.6 on a positive note with 027% increase in open interest indicating Long Build Up. Nifty Futures closed at a premium of 50 points compared to previous day premium of 46 points.

FII's were Sellers in Index Futures to the tune of 351 crores and were Sellers in Index Options to the tune of 662 crores, Stock Futures were Buyers to the tune of 145 crores. FII's were Net Sellers in derivative segment to the tune of 736 crores.

India VIX index is at 16.16 Nifty ATM call option IV is currently at 13.87 whereas Nifty ATM put option IV is quoting at 16.03

Nifty Options -Change in OI



Index options PCR is at 1.34 and F&O Total PCR is at 0.58.

Among stock futures CANBANK, TATACHEM, IDBI & SYNDIBANK have witnessed long build up and may show strength in coming session.

Stock which witnessed short build up are MINDTREE, PETRONET, INDUSINDBANK & SHREECEM and 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
CANBK	284.65	0.02	11862000.00	0.09
TATACHEM	703.55	0.01	2541750.00	0.07
IDBI	61.80	0.01	31860000.00	0.07
SYNDIBANK	40.85	0.05	24135000.00	0.06

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
MINDTREE	817.30	-0.02	2903400.00	0.30
PETRONET	222.10	-0.03	12300000.00	0.10
INDUSINDBK	1558.65	-0.01	6946800.00	0.08
SHREECEM	16824.40	-0.01	80050.00	0.07

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