

DAILY DERIVATIVES

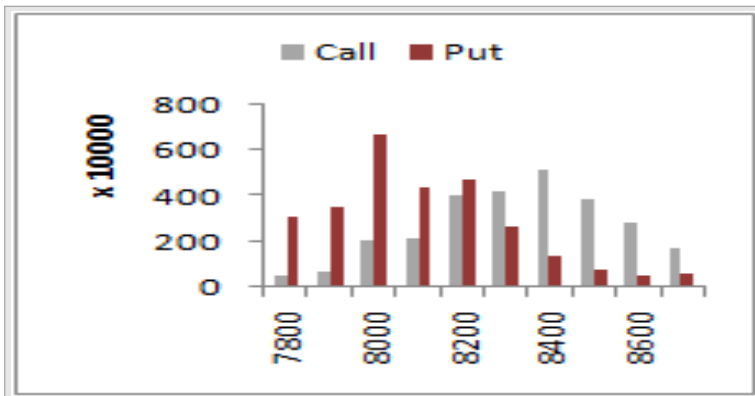
10 January 2017

Nifty Futures View	
Nifty Active Futures	8249.9
Nifty Active Futures OI	20323650
Change in OI	86400
Premium / Discount	13.85
Inference	Long Unwinding

Volatility	
India VIX Index	15.48
Nifty ATM Call IV	11.52
Nifty ATM Put IV	15.04
PCR Index Options	1.04
PCR F&O Total	0.97

FII Activity	
INDEX FUTURES	-173
INDEX OPTIONS	572
STOCK FUTURES	-141
STOCK OPTIONS	1
FII Net Activity	258

Nifty Options OI Distribution



HIGHLIGHTS:

Nifty Futures closed at 8249.90 losing 0.21% with 0.43% increase in open interest indicates short buildup. Nifty futures closed with 13 points premium compared to previous day premium of 24 point.

FII's were sellers in Index Futures to the tune of 173 crores and were buyers in Index Options to the tune of 572 crores, Stock Futures were sold to the tune of 141 crores. FII's were net buyers in derivative segment to the tune of 258 crores.

India VIX index is at 15.48. Nifty ATM call option IV is currently at 11.52 whereas Nifty ATM put option IV is quoting at 15.04.

Index options PCR is at 1.04 and F&O Total PCR is at 0.97.

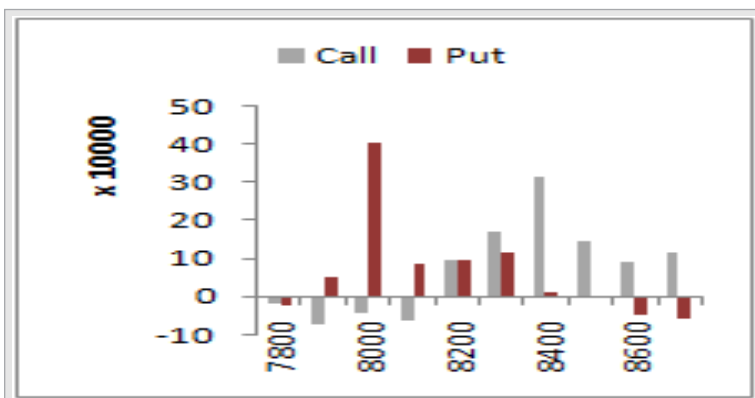
Among stock futures HEXAWARE, STAR, VOLTAS and CESC have witnessed long build up and may show strength in coming session.

Stocks which witnessed short build up are COALINDIA, MINDTREE, NCC and DRREDDY may remain weak in coming session.

Nifty options OI distribution shows that 8000 has highest OI concentration followed by 7900 and may act as good support for current expiry.

Nifty call strike 8300 witnessed significant OI concentration followed by 8400 and may act as resistance for current expiry.

Nifty Options -Change in OI



SECURITIES IN BAN PERIOD

WOCKPHARMA

Stock Futures - Long Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
HEXAWARE	204.35	1.24	5307000	5.55
STAR	1159.9	5.21	1578000	4.96
VOLTAS	337.5	0.46	4884000	4.90
CESC	650.55	1.15	1992100	3.90

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
COALINDIA	297.55	-2.36	9015000	14.21
MINDTREE	494.55	-0.35	2372000	8.57
NCC	82.6	-1.26	17368000	6.01
DRREDDY	3074.15	-3.08	1389000	4.99

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Stock OI Data

Sector	Script	spot price	% chg	Futures OI (in 000's)	% chg
Others	ADANIENT	78.75	0.13	16,384	1.89
Others	APOLLOHOSP	1,190.70	-0.48	596	1.78
Automobile	APOLLOTYRE	186.25	-1.40	7,944	2.28
Automobile	BAJAJ-AUTO	2,723.15	0.58	1,368	2.09
Banking	BANKBARODA	152.80	-0.29	36,586	2.08
Others	BEL	1,454.20	3.01	1,816	4.45
Others	BEML	1,150.75	15.82	1,366	58.68
Automobile	BHARATFORG	907.40	-0.52	4,821	2.12
Pharma	BIOCON	1,013.55	5.63	3,187	21.20
Banking	CANBK	270.00	-0.13	17,958	2.29
FMCG	COLPAL	893.55	-0.62	622	1.60
Others	CONCOR	1,181.05	1.14	932	9.01
Capital_Goods	CUMMINSIND	805.25	-0.40	607	2.12
Finance	DHFL	255.15	2.57	16,560	1.64
Pharma	DIVISLAB	734.15	-0.44	6,049	22.40
Oil_Gas	GAIL	435.70	-1.55	6,122	2.62
FMCG	GODREJIND	439.30	-0.73	1,409	2.07
Pharma	GRANULES	101.20	-9.84	11,300	29.00
Others	HAVELLS	364.70	1.08	4,644	2.70
Realty	HDIL	63.05	-0.55	28,072	2.39
Automobile	HEROMOTOCO	3,031.45	-1.18	1,590	2.91
Metals	HINDZINC	269.95	2.06	8,595	2.32
Realty	IBREALEST	80.75	1.32	31,090	1.80
Banking	IDBI	74.15	4.29	26,816	4.78
Finance	IDFC	55.75	-1.93	59,176	3.85
Banking	IDFCBANK	61.90	2.06	52,544	1.73
Technology	INFY	970.35	-0.20	15,351	5.31
Realty	JPASSOCIAT	10.60	1.92	1,56,400	2.63
Technology	KPIT	137.55	2.12	3,428	3.38
Banking	KTKBANK	118.00	1.29	15,960	4.54
Automobile	M&M	1,204.00	-1.35	6,244	2.63
Automobile	MOTHERSUMI	329.25	-0.72	10,268	1.94
Power	NHPC	27.20	-0.18	34,749	3.04
Technology	OFSS	3,108.75	-0.98	215	2.35
Oil_Gas	OIL	478.25	0.66	1,814	3.39
Banking	ORIENTBANK	110.95	0.68	15,900	2.95
Banking	PNB	119.75	0.59	58,646	1.95
Telecom	RCOM	33.10	-2.07	1,04,940	3.16
Power	RECLTD	129.60	0.86	26,712	2.56
Metals	SAIL	52.35	0.67	54,192	1.60
Capital_Goods	SIEMENS	1,149.05	-1.30	783	2.02
Textile	SRF	1,570.55	0.34	405	1.63
Finance	SRTRANSFIN	929.50	0.18	3,416	1.97
Media	SUNTV	539.15	1.33	9,184	1.98
Banking	SYNDIBANK	63.45	1.28	14,769	2.12
Fertilisers	TATACHEM	512.40	0.91	4,479	2.09
Telecom	TATACOMM	630.35	-0.51	5,114	1.73
Automobile	TATAMTRDVR	317.70	-0.31	15,830	2.27
Metals	TATASTEEL	422.00	0.58	22,674	1.70
Technology	TECHM	473.45	0.79	9,099	3.71

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