

DAILY DERIVATIVES

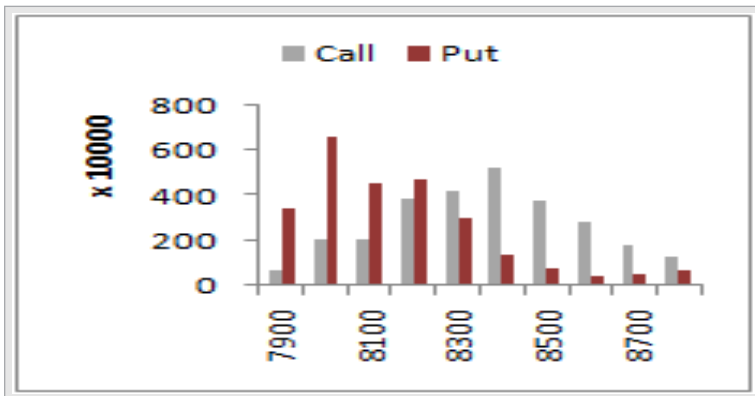
11 January 2017

Nifty Futures View	
Nifty Active Futures	8293.85
Nifty Active Futures OI	20343300
Change in OI	19650
Premium / Discount	5.25
Inference	Long Build Up

Volatility	
India VIX Index	15.19
Nifty ATM Call IV	10.43
Nifty ATM Put IV	14.33
PCR Index Options	1.12
PCR F&O Total	1.04

FII Activity	
INDEX FUTURES	-204
INDEX OPTIONS	-119
STOCK FUTURES	436
STOCK OPTIONS	-44
FII Net Activity	68

Nifty Options OI Distribution



HIGHLIGHTS:

Nifty Futures closed at 8293.85 gaining 0.53% with 0.10% increase in open interest indicates long buildup. Nifty futures closed with 5 points premium compared to previous day premium of 14 point.

FII's were sellers in Index Futures to the tune of 204 crores and were sellers in Index Options to the tune of 119 crores, Stock Futures were bought to the tune of 436 crores. FII's were net buyers in derivative segment to the tune of 68 crores.

India VIX index is at 15.19. Nifty ATM call option IV is currently at 10.43 whereas Nifty ATM put option IV is quoting at 14.33.

Index options PCR is at 1.12 and F&O Total PCR is at 1.04.

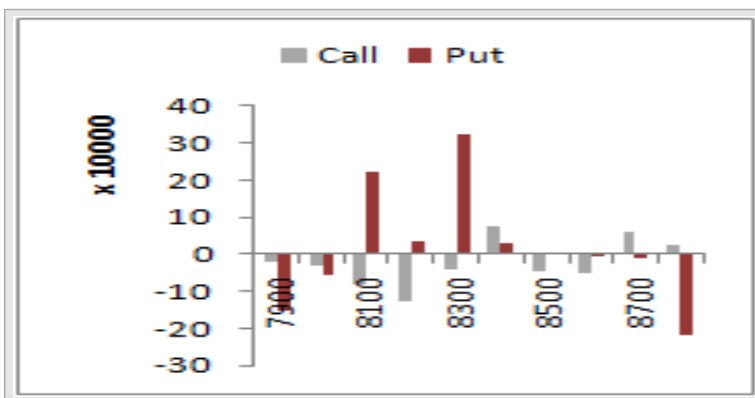
Among stock futures ENGINEERIN, KSCL, HDFCBANK and CESC have witnessed long build up and may show strength in coming session.

Stocks which witnessed short build up are MOTHERSUMI, ONGC, LIC HSGFIN and MINDTREE 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, JPASSOCIAT

Stock Futures - Long Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
ENGINEERIN	157.35	2.91	16240000	11.27
KSCL	425.75	2.69	2271000	9.71
HDFC BANK	1216.55	1.42	30595000	6.34
CESC	657.55	1.06	2118000	6.35

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
MOTHERSUMI	329.4	-0.39	10785000	5.66
ONGC	197.1	-0.45	30210000	5.33
LIC HSGFIN	523.55	-0.55	9468000	4.73
MINDTREE	486.4	-1.65	2479000	4.50

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Stock OI Data

Sector	Script	spot price	% chg	Futures OI (in 000's)	% chg
Textile	ABIRLANUVO	1,265.30	-1.34	3,717	1.67
Cement	ACC	1,319.60	-0.62	1,244	1.50
Others	ADANIENT	80.20	1.84	16,912	3.22
Others	ADANIPOINTS	293.90	3.23	15,905	4.19
Power	ADANIPOWER	33.50	1.82	1,14,100	2.08
Cement	AMBUJACEM	209.40	-0.62	13,038	2.05
Automobile	APOLLOTYRE	194.45	4.40	8,811	10.91
Textile	ARVIND	362.00	0.71	6,552	19.52
Others	BEL	1,511.70	3.95	1,975	8.77
Oil_Gas	CAIRN	258.70	0.82	23,132	1.82
Automobile	CEATLTD	1,218.15	3.26	1,730	5.28
Textile	CENTURYTEX	833.50	-0.54	8,170	1.87
Others	COALINDIA	300.60	0.20	11,453	3.25
Others	CONCOR	1,192.15	0.94	1,039	11.48
Pharma	DIVISLAB	739.35	0.71	6,346	4.90
Realty	DLF	125.20	-1.03	34,095	1.53
Pharma	DRREDDY	3,041.85	-0.60	1,453	4.04
Automobile	EXIDEIND	183.05	-1.37	11,752	4.07
Technology	HCLTECH	837.85	-0.05	6,035	2.19
Finance	HDFC	1,217.25	-0.51	11,355	3.85
Banking	IDBI	73.45	-0.94	27,880	3.97
Finance	IDFC	55.00	-1.35	61,684	4.24
Finance	IFCI	28.20	1.08	65,142	3.28
Oil_Gas	IGL	932.25	1.10	1,799	3.35
Banking	INDUSINDBK	1,160.70	0.13	5,487	11.19
Technology	INFY	970.55	0.02	16,267	5.97
Others	JETAIRWAYS	388.55	3.99	5,489	1.52
Realty	JPASSOCIAT	10.55	-0.47	1,62,248	3.74
Metals	JSWSTEEL	178.45	1.36	53,754	2.55
Others	JUSTDIAL	380.70	-1.45	4,090	3.84
Banking	KOTAKBANK	712.65	0.48	9,550	2.03
Pharma	LUPIN	1,488.50	-0.07	4,546	1.99
Automobile	MRF	53,025.05	3.26	34	16.43
Infrastructure	NCC	82.75	0.67	18,432	4.07
Oil_Gas	OIL	482.40	0.87	1,911	5.34
Others	PCJEWELLER	407.15	-0.37	1,223	8.81
Oil_Gas	PETRONET	362.10	-3.05	4,481	21.37
FMCG	PIDILITIND	631.40	2.80	1,475	2.08
Banking	PNB	119.40	-0.29	59,598	1.62
Telecom	RCOM	33.00	-0.30	1,09,392	4.24
Power	RECLTD	128.20	-1.08	27,870	4.34
Finance	RELCAPITAL	448.30	0.39	11,313	2.31
Metals	SAIL	52.85	0.96	55,068	1.62
Capital_Goods	SIEMENS	1,172.55	2.05	805	2.88
Media	SUNTV	533.95	-0.96	9,408	2.44
Banking	SYNDIBANK	64.00	0.87	15,165	2.68
Fertilisers	TATACHEM	510.25	-0.42	4,640	3.58
Telecom	TATACOMM	631.20	0.13	5,405	5.69
Metals	TATASTEEL	431.90	2.35	23,874	5.29
Technology	TECHM	473.50	0.01	9,268	1.85

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