

WEEKLY DERIVATIVES

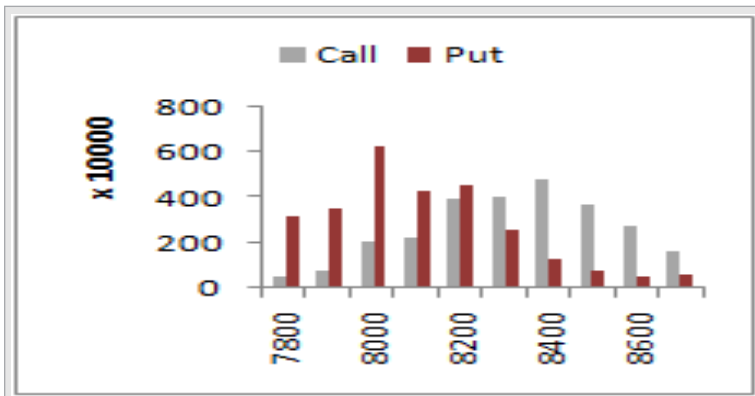
09 January 2017

Nifty Futures View	
Nifty Active Futures	8267.65
Nifty Active Futures OI	20237250
Change in OI	43800
Premium / Discount	23.85
Inference	Long Unwinding

Volatility	
India VIX Index	14.91
Nifty ATM Call IV	11.31
Nifty ATM Put IV	14.36
PCR Index Options	1.00
PCR F&O Total	0.95

FII Activity	
INDEX FUTURES	510
INDEX OPTIONS	831
STOCK FUTURES	169
STOCK OPTIONS	-19
FII Net Activity	1491

Nifty Options OI Distribution



HIGHLIGHTS:

Nifty Futures closed at 8267.65 losing 0.25% with 0.25% decrease in open interest indicates long unwinding. Nifty futures closed with 24 points premium compared to previous day premium of 14 point.

FII's were buyers in Index Futures to the tune of 510 crores and were buyers in Index Options to the tune of 831 crores, Stock Futures were bought to the tune of 169 crores. FII's were net buyers in derivative segment to the tune of 1491 crores.

India VIX index is at 14.91. Nifty ATM call option IV is currently at 11.31 whereas Nifty ATM put option IV is quoting at 14.36.

Index options PCR is at 1.00 and F&O Total PCR is at 0.95.

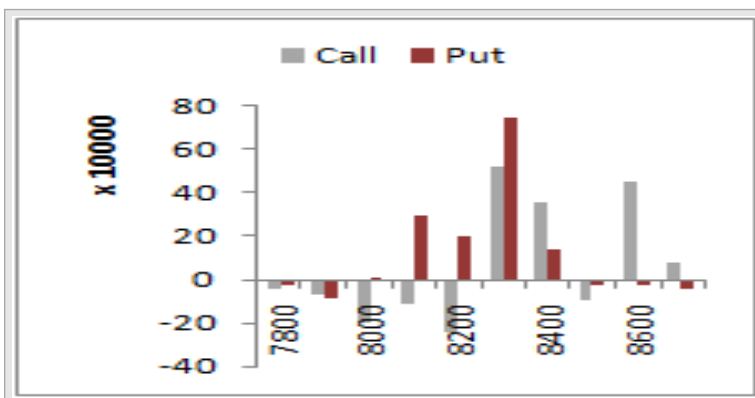
Among stock futures CEATLTD, MOTHERSUMI, MCLEODRUSS and PFC have witnessed long build up and may show strength in coming session.

Stocks which witnessed short build up are PETRONET, DIVISLAB, BATAINDIA and TECHM 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

JUSTDIAL, WOCKPHARMA

Stock Futures - Long Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
CEATLTD	1199.95	0.31	1605000	5.57
MOTHERSUMI	333.05	1.05	10012000	5.06
MCLEODRUSS	141.9	0.53	5097000	7.19
PFC	129.45	2.29	17976000	10.88

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
PETRONET	375.2	-1.09	3594000	17.51
DIVISLAB	740.25	-3.49	4864000	14.99
TECHM	471.45	-3.81	8672400	6.24
BATAINDIA	464	-0.85	2998000	6.15

DAILY DERIVATIVES

Stock OI Data

Sector	Script	spot price	% chg	Futures OI (in 000's)	% chg
Textile	ABIRLANUVO	1,271.25	-1.60	3,665	0.75
Banking	ALBK	63.30	0.40	14,190	1.28
Automobile	AMARAJABAT	930.40	1.08	606	2.43
Banking	ANDHRABANK	48.30	0.10	21,510	2.87
Others	APOLLOHOSP	1,196.50	-0.89	585	1.81
Automobile	APOLLOTYRE	188.90	0.64	7,767	1.21
Others	BEML	993.55	-0.80	861	0.77
Finance	BHARATFIN	621.65	-2.49	9,701	1.57
Automobile	BHARATFORG	912.10	-1.11	4,721	2.50
Telecom	BHARTIARTL	319.75	-0.42	27,047	0.87
Capital_Goods	BHEL	126.40	-1.21	32,030	1.07
FMCG	BRITANNIA	2,894.95	1.02	1,145	0.72
Pharma	CADILAHC	379.45	3.36	3,110	0.93
Banking	CANBK	270.35	1.50	17,556	3.23
Others	CONCOR	1,167.75	-0.56	855	7.61
Capital_Goods	CUMMINSIND	808.50	-0.78	594	1.02
Pharma	GLENMARK	892.65	-0.56	2,619	2.94
FMCG	GODREJIND	442.55	1.70	1,380	1.88
Others	HAVELLS	360.80	0.35	4,522	4.92
Technology	HCLTECH	814.40	-3.58	5,979	4.90
Technology	HEXAWARE	201.10	-3.92	5,187	0.76
Metals	HINDALCO	160.75	-0.77	40,282	1.41
FMCG	HINDUNILVR	833.75	0.07	5,365	1.54
Telecom	IDEA	72.90	-2.54	86,863	5.92
Technology	INFY	972.25	-2.40	14,576	1.39
Power	JSWENERGY	65.30	6.01	35,992	4.70
Metals	JSWSTEEL	175.20	-0.26	52,416	1.11
Others	JUBLFOOD	839.05	-2.56	2,445	4.69
Banking	KTKBANK	116.50	0.26	15,266	1.42
Automobile	M&M	1,220.45	-0.56	6,084	5.77
FMCG	MCDOWELL-N	1,919.10	-1.14	2,410	1.04
Technology	MINDTREE	500.20	-4.49	2,227	10.74
Infrastructure	NCC	83.20	-3.54	16,632	20.24
Power	NHPC	27.25	-0.91	33,723	3.74
Power	NTPC	164.00	-0.61	15,288	2.80
Technology	OFSS	3,139.45	-2.35	210	4.39
Oil_Gas	OIL	475.10	1.70	1,754	1.08
Textile	PAGEIND	13,704.05	-0.97	40	2.60
Others	PCJEWELLER	411.55	-0.06	1,109	3.36
Telecom	RCOM	33.80	-2.17	1,01,724	4.14
Power	RECLTD	128.50	0.86	26,046	2.82
Oil_Gas	RELIANCE	1,074.95	-0.23	14,970	1.02
Power	RPOWER	43.90	1.39	51,312	0.94
Capital_Goods	SIEMENS	1,164.15	1.97	767	2.47
Media	SUNTV	532.05	-0.04	9,006	1.53
Banking	SYNDIBANK	62.65	0.64	14,463	1.20
Fertilisers	TATACHEM	507.80	-0.07	4,388	2.92
Telecom	TATACOMM	633.60	-0.60	5,027	1.47
FMCG	TATAGLOBAL	124.65	-0.44	26,816	1.65
Technology	TCS	2,281.40	-2.27	4,700	4.03

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