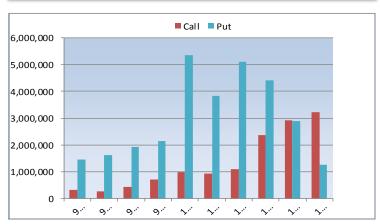
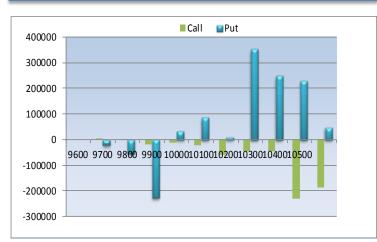
Highlights

- ❖ The Nifty was down by 16.70 points or 0.16% to settle at 10,423.80.
- As per the OI data, the maximum OI outstanding for Calls was at 10500 SP and that for Puts was at 10000 SP. Besides, for trading purpose, one could Buy NIFTY with the SL of 10380 for the Target of 10500-10550.
- ❖ Nifty November 2017 futures closed at 10455.00 on Thursday at a premium of 31.20 points over spot closing of 10423.80.
- Among Nifty calls, 10500 SP from the November month expiry was the most active call with a contraction of 1.8 lakh open interests. Among Nifty puts, 10400 SP from the November month expiry was the most active put with an addition of 2.2 lakh open interests.
- ❖ Nifty November futures saw an addition of 10.6 lakh units, taking the total outstanding open interest to 25.38 mn units.
- ❖ Among most active underlying, ICICI Bank witnessed an addition of 39.9 lakh units of Open Interest in the November month futures contract, followed by Divi's Laboratories witnessing a contraction of 20 thousand units of Open Interest in the November month contract, State Bank of India witnessed an addition of 14.6 lakh units of Open Interest in the November month contract.
- ❖ The top gainers on Nifty were Aurobindo Pharma up by 3.77%, Lupin up by 3.37%, Sun Pharma up by 2.75%, Power Grid up by 2.69% and Dr. Reddy's Lab up by 2.28%.
- On the flip side, Tech Mahindra down by 4.36%, Hero MotoCorp down by 2.76%, Bharti Infratel down by 2.03%, SBI down by 1.74% and ONGC down by 1.60% were the top losers.

Nifty Options - OI Distribution



Nifty Options - Change in OI



FII & DII Derivative Statistics

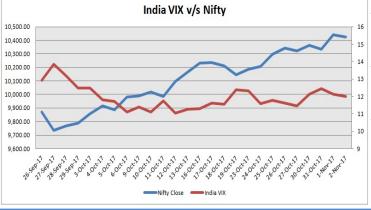
Provisional Cash Market (Rs. Cr)									
	Buy Value	Sell Value	Net Value						
FIIs	5,442	4,409	1,033						
DIIs	4,042	4,499	(457)						
Provisional FIIs & F&O Market (Rs. Cr)									
	Net Value								
Net Value	74,981	72,437	2,545						
Index Futures	1,252	2,011	(760)						
Index Options	60,811	57,237	3,574						
Stock Futures	6,652	6,985	(333)						
Stock Options	6,267	6,204	63						

Long Built Up				Short Covering					
Symbol	Close	Price Chng %	OI Chng %	Buy Above	Symbol	Close	Price Chng %	OI Chng %	Buy Above
HEXAWARE	319.9	15.53	30.82	338.10	SRTRANSFIN	1300.8	8.22	-12.93	1346.58
BERGEPAINT	268.8	0.21	14.59	271.19	WOCKPHARMA	671.7	2.82	-10.92	679.42
TITAN	660.1	3.12	9.47	669.90	DALMIABHA	3079.85	2.87	-10.92	3114.61
TORNTPHARM	1334.55	3.17	8.14	1353.25	DCBBANK	180.95	0.36	-6.50	181.91
Short Built Up			Long Liquidation						
Symbol	Close	Price Chng %	OI Chng %	Sell Below	Symbol	Close	Price Chng %	OI Chng %	Sell Below
CANBK	405.35	-2.37	12.82	400.27	VGUARD	226.55	-1.61	-12.34	223.13
PIDILITIND	769.8	-1.09	9.55	766.21	HDIL	58.75	-4.08	-10.93	57.30
IGL	1581.8	-0.86	7.87	1563.44	NIITTECH	648.45	-1.59	-7.92	640.39

India VIX v/s Nifty Chart

SYNDIBANK

231.87



-3.18

7.82

APOLLOTYRE

237.7

❖ The India Volatility Index decreased by 1.09% and reached 12.00.

-2.61

87.55

-7.71

86.08

- The Nifty Put Call Ratio (PCR) finally stood at 1.38 for November month contract.
- ❖ The top five scrips with highest PCR on OI were Repco Home Finance (7.10), Godrej Consumer Products (3.90), JSW Energy (1.62), Cholamandalam Investment and Finance Company (1.49) and Apollo Hospitals Enterprise (1.40).

Derivative Strategy

Pay-Off Chart

Contact Us

Kkunal Parar

Sr. Research Associate

kkunal.parar@choiceindia.com

Vikas Chaudhari

Research Associate

vikas.chaudhari@choiceindia.com

Neeraj Yadav

Research Advisor

Neeraj.yadav@choiceindia.com



customercare@choiceindia.com



www.choicebroking.in

























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