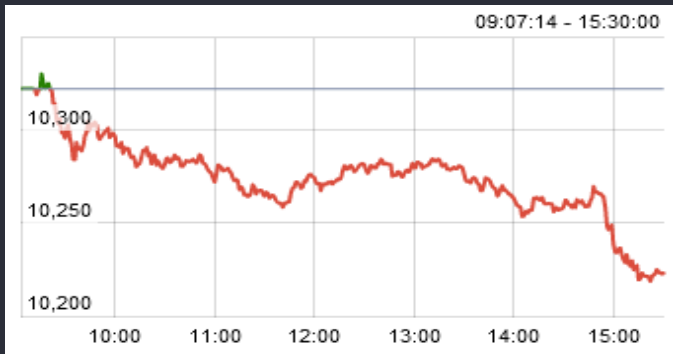


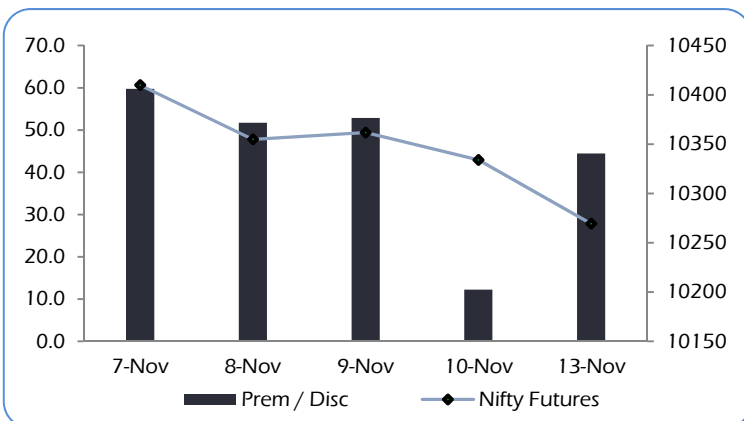
Date	Nifty Spot	Nifty Future	Pre / Dis	Nifty Future Curr. expiry OI	Nifty Future Total OI	PCR (OI)	VIX	Most Active Call	Most Active Put	P/E	Nifty P/B
13-Nov	10225	10,269	44.45	26,027,625	27,977,400	0.90	14.05	10400	10200	25.99	3.45
10-Nov	10322	10,334	12.25	25,731,975	27,312,225	1.06	13.48	10300	10300	26.35	3.48
Chg	-0.94%	-0.63%		1.15%	2.44%		4.23%				

Nifty Options Data is for the expiry 30-Nov-17

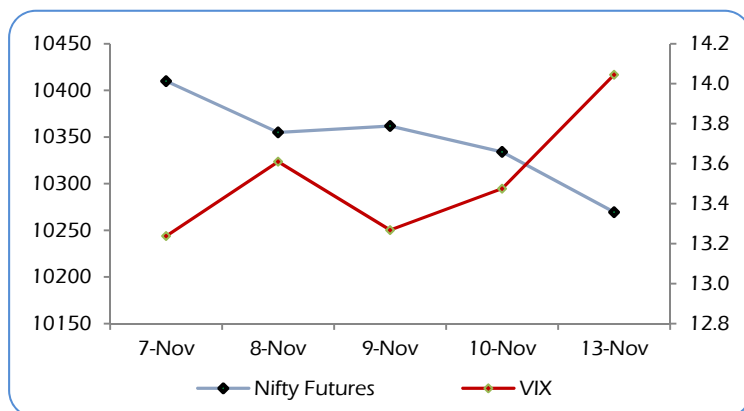
CNX NIFTY



NIFTY PREMIUM / DISCOUNT



CNX NIFTY vs INDIA VIX



MARKET OVERVIEW

The India Volatility Index (VIX), a gauge for market's short term expectation of volatility increased by 4.23% and reached 14.05..

Nifty November 2017 futures closed at 10269.40 on Monday, at a premium of 44.45 points over spot closing of 10,224.95.

Nifty December 2017 futures ended at 10310.65, at a premium of 85.70 points over spot closing.

Nifty November futures saw an addition of 0.29 million (mn) units, taking the total outstanding open interest (OI) to 26.02 mn units.

The Nifty Put Call Ratio (PCR) finally stood at 0.90 for November month contract.

The top five scrips with highest PCR on OI were Repco Home Finance (4.50), Godrej Consumer Products (3.66), JSW Energy (1.89), Cholamandalam Investment and Finance Company (1.74) and Dewan Housing Finance Corporation (1.34).

From the most active contracts, State Bank of India November 2017 futures traded at a premium of 1.80 point at 332.80 compared with spot closing of 331.00. The numbers of contracts traded were 35,330.

Axis Bank November 2017 futures traded at a premium of 3.55 points at 538.55 compared with spot closing of 535.00. The numbers of contracts traded were 26,146.

DLF November 2017 futures traded at a premium of 1.15 points at 203.50 compared with spot closing of 202.35. The numbers of contracts traded were 17,678 .

Sun Pharmaceutical Industries November 2017 futures traded at a premium of 1.50 points at 535.35 compared with spot closing of 533.85. The numbers of contracts traded were 17,068.

Larsen & Toubro November 2017 futures traded at a discount of 1.90 points at 1238.70 compared with spot closing of 1,240.60. The numbers of contracts traded were 15,621.

Nifty Call Options

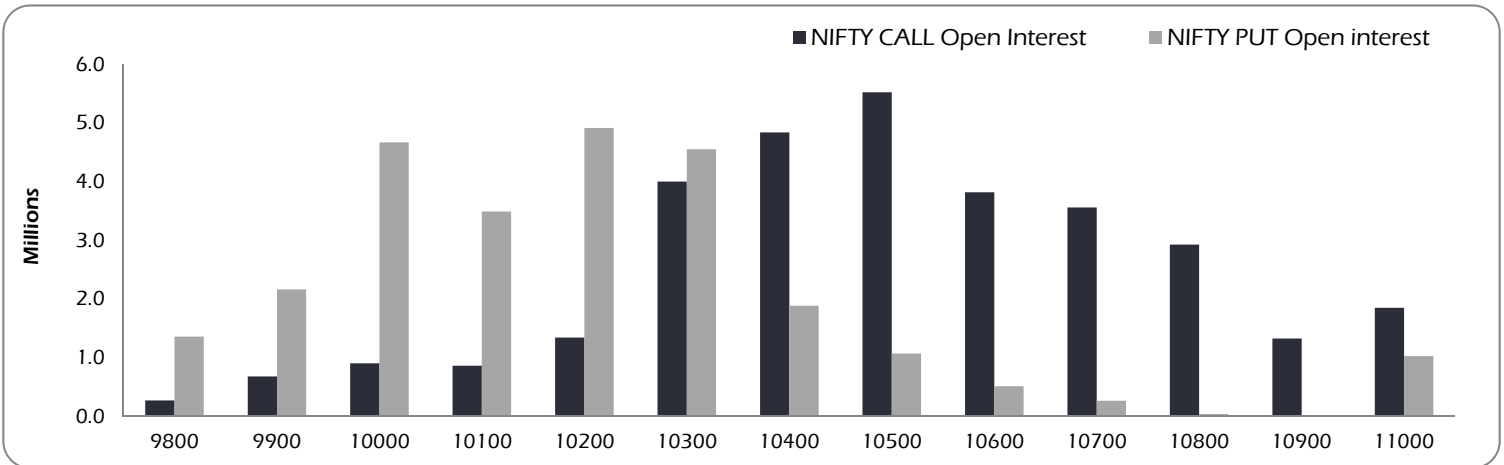
Strike	Nifty Call OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
9800	271,050	-675	12	-	480	-68.8
9900	681,000	12450	14	-	387	-62.7
10000	905,400	-10125	13	-	300	-58.2
10100	862,350	8100	13	7	219	-49.0
10200	1,343,925	25575	12	9	149	-35.7
10300	4,002,900	732825	12	9	93	-31.2
10400	4,838,850	1084650	11.4	9.4	53.2	-21.2
10500	5,523,525	948900	11.5	9.3	28.1	-12.3
10600	3,819,000	17475	11.5	9.4	13.5	-6.2
10700	3,559,575	413775	11.8	9.7	6.7	-2.8

Nifty Put Options

Strike	Nifty Put OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
9800	1,358,400	-12075	12	16	14.1	2.4
9900	2,163,825	-50325	14	16	21.8	4.0
10000	4,669,050	-312825	13	15	33.7	6.7
10100	3,492,300	-563325	13	14	51.0	11.5
10200	4,914,900	-703800	12	13	79	17.2
10300	4,551,750	-357300	12	13	120	26.7
10400	1,886,475	-217800	11.4	12.5	176	37.7
10500	1,070,250	-42375	11.5	12.4	249	48.6
10600	513,750	-41700	11.5	13.1	333	46.7
10700	266,100	-10275	11.8	13.9	424	53.3

Nifty Options Data is for the expiry 30-Nov-17

OPEN INTEREST – NIFTY CALL & NIFTY PUT

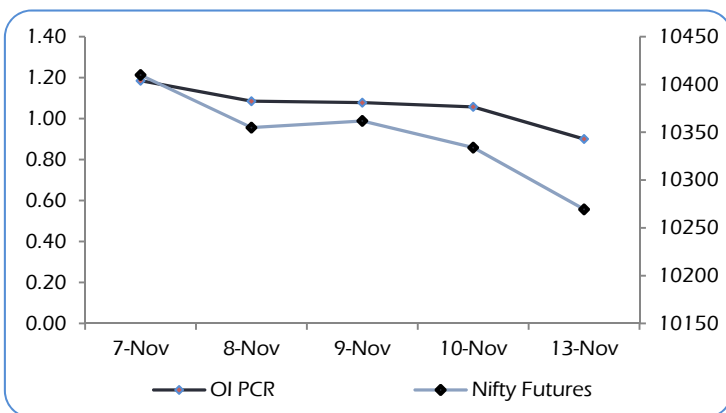


Among Nifty calls, 10400 SP from the November month expiry was the most active call with an addition of 1.08 million open interests.

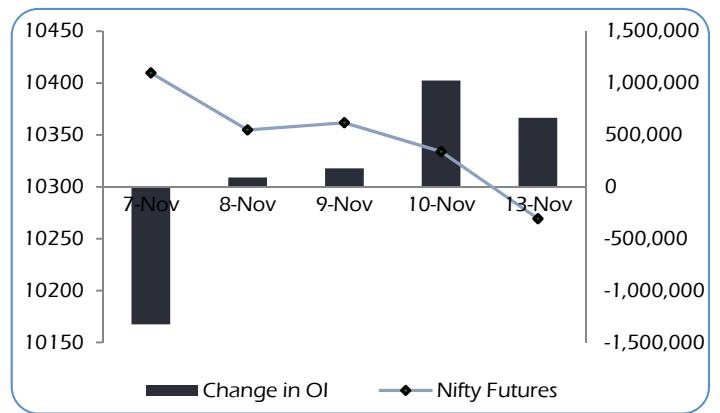
Among Nifty puts, 10300 SP from the November month expiry was the most active put with a contraction of 0.35 million open interests.

The maximum OI outstanding for Calls was at 10500 SP (5.52 mn) and that for Puts was at 10200 SP (4.91 mn).

OI PCR, OI Value PCR vs NIFTY FUTURES



Change in OPEN INTEREST (Total) vs NIFTY FUTURES



NIFTY OPTIONS

Nifty Bullish Call Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	10300	89.60	60.45	39.55
Sell	10400	50.05		
Buy	10400	50.05	76.40	23.60
Sell	10500	26.45		
Buy	10300	89.60	136.85	63.15
Sell	10500	26.45		

Nifty Bearish Put Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	10400	179.00	41.50	58.50
Sell	10300	120.50		
Buy	10300	120.50	59.80	40.20
Sell	10200	80.30		
Buy	10400	179.00	101.30	98.70
Sell	10200	80.30		

Note: Above spread are provided for information purposes.

STOCK OPTIONS

Most Active Calls

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
SBIN	350	4.75	331	721	30-Nov-17
SBIN	340	7.75	331	510	30-Nov-17
AXISBANK	560	7.50	537	227	30-Nov-17
LT	1300	9.05	1241	323	30-Nov-17
SBIN	360	3.00	331	341	30-Nov-17

Most Active Puts

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
SBIN	330	9.35	331	374	30-Nov-17
SBIN	320	5.95	331	293	30-Nov-17
AXISBANK	540	16.65	537	185	30-Nov-17
SBIN	340	14.55	331	273	30-Nov-17
SBIN	300	2.75	331	219	30-Nov-17

STOCK FUTURES

LONG BUILDUP (Price rise OI rise)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
JPASSOCIAT	21	16.4%	10.5%	17%	11%
JINDALSTEL	172	3.7%	4.0%	14%	6%
WOCKPHARMA	725	3.4%	9.8%	14%	4%
MINDTREE	508	2.7%	1.4%	41%	3%
TCS	2759	1.9%	2.7%	50%	2%

SHORT BUILDUP (Price fall OI rise)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
HCC	36	-5.1%	1.4%	33%	6%
PCJEWELLER	360	-4.6%	5.4%	26%	8%
IDBI	61	-4.6%	3.9%	31%	5%
ADANI PORTS	413	-4.3%	3.2%	31%	5%
RELCAPITAL	469	-4.3%	3.4%	23%	5%

SHORT UNWINDING (Price rise OI fall)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
JUSTDIAL	534	7.0%	-16.2%	6%	14%
BALKRISIND	2049	6.2%	-10.3%	38%	5%
AMARAJABAT	788	4.8%	-2.3%	19%	5%
M&MFIN	434	4.4%	-6.2%	48%	5%
JETAIRWAYS	708	3.4%	-2.4%	7%	5%

LONG UNWINDING (Price fall OI fall)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
HDIL	58	-3.6%	-2.5%	20%	4%
INDIACEM	165	-3.4%	-5.2%	25%	4%
COALINDIA	275	-3.3%	-5.0%	51%	2%
BIOCON	378	-3.3%	-3.0%	33%	5%
UJJIVAN	371	-3.0%	-5.2%	32%	4%

Long positions were witnessed in stocks like JINDALSTEL & JPASSOCIAT

Short positions were witnessed in stocks like HCC & PCJEWELLER

FII's ACTIVITY IN DERIVATIVES

13-Nov-17	Buy	Sell	Net	OI	%	OI	%
Rs. Crs				Value	Chg	Contracts	Chg
INDEX FUTURES	1,837	1,558	279	28,519	-2.4%	360,579	-1.7%
INDEX OPTIONS	41,106	40,739	367	87,343	-1.3%	1,106,356	-0.6%
TOTAL INDEX	42,943	42,297	646				
STOCK FUTURES	6,863	7,202	-339	69,898	-0.3%	1,012,066	0.4%
STOCK OPTIONS	7,572	7,591	-19	8,297	1.8%	118,709	2.5%
TOTAL STOCKS	14,435	14,793	-358				

NSE DERIVATIVES TURNOVER

Rs. Crs	13-Nov	10-Nov	%	FII's
			Chg	Contribution
INDEX FUTURES	13,985	19,777	-29%	24%
INDEX OPTIONS	298,196	403,655	-26%	27%
TOTAL INDEX	312,182	423,432	-26%	
STOCK FUTURES	49,584	64,253	-23%	28%
STOCK OPTIONS	38,945	51,377	-24%	39%
TOTAL STOCKS	88,529	115,630	-23%	

FII's contribution to the total Derivatives turnover

29%

28%

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