

**DAILY DERIVATIVE
REPORT
24TH NOV 2017**

Calls

F&O

PUTS

DAILY DERIVATIVE REPORT

NIFTY FUTURE WRAP

30TH NOV 2017

SYMBOL	SUPPORT	RESISTANCE	PARTICULARS	CMP	PRE CLOSE	%CHANGE
NIFTY	S1-10275	R1-10380	NIFTY SPOT	10348.75	10342.30	+0.06%
	S2-10175	R2-10425	NIFTY FUTURES	10370.00	10357.95	+0.12%
TREND			STRATEGY			
BULLISH			BUY ON DIPS			
PIVOT POINTS						
S3	S2	S1	PP	R1	R2	R3
10255	10307	10329	10353	10381	10411	10463





CapitalStars Investment Adviser: SEBI Registration Number: INA000001647

DAILY DERIVATIVE REPORT

BANK NIFTY FUTURE WRAP

30TH NOV 2017

SYMBOL	SUPPORT	RESISTANCE	PARTICULARS	CMP	PRE CLOSE	%CHANGE
BANK NIFTY	S1-25700	R1-25970	BANK NIFTY SPOT	25736.25	25766.65	-0.12%
	S2-25550	R2-26200	BANK NIFTY FUTURES	25787.75	25792.50	-0.02%
TREND			STRATEGY			
BULLISH			BUY ON DIPS			
PIVOT POINTS						
S3	S2	S1	PP	R1	R2	R3
25096	25511	25653	25778	26068	26341	26756



FUTURE'S FRONT

Long Build Up (Fresh Longs) ↑Open Interest ↑Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ENGINERSIN	17584000	19453000.00	10.6	183.30	0.70
BIOCON	7410600	8163000.00	10.2	413.95	0.90
SRF	998500	1085500.00	8.7	1869.00	4.50
SYNDIBANK	19917000	21150000.00	6.2	92.05	4.70
Short-Covering ↓Open Interest ↑Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOTYRE	13584000	12753000.00	[6.1]	253.35	2.2
L&TFH	45189000	43137000.00	[4.5]	180.60	1
KAJARIACER	1905600	1820000.00	[4.5]	731.10	1.4
CHENNPETRO	2008500	1929000.00	[4]	431.50	3.6
Short –Build Up ↑Open Interest ↓Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ICICIPRULI	6927700	7589400.00	9.6	380.50	[3.8]
MFSL	3796000	4077000.00	7.4	566.00	[3.4]
DRREDDY	4084400	4379000.00	7.2	2316.95	[2.1]
HEXAWARE	2859000	3024000.00	5.8	329.85	[0.9]
Long Unwinding ↓Open Interest ↓Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CEATLTD	1691550	1578500.00	[6.7]	1808.10	[1.6]
PAGEIND	33250	31750.00	[4.5]	22301.50	[1.3]

DAILY DERIVATIVE REPORT

Top Gainers: Future Contract ↑

Type	Underlying	Exp. Date	Last Price	Chg (%)	OI
FUTSTK	FORTIS	30-11-2017	133.50	6.33	48,324.60
FUTSTK	JSWENERGY	30-11-2017	83.05	5.66	54,451.00
FUTSTK	BEML	30-11-2017	1,715.90	5.32	2,314.50
-	-	-	-	-	-

Top Losers: Future Contract ↓

Type	Underlying	Exp. Date	Last Price	Chg (%)	OI
FUTSTK	ICICIPRULI	30-11-2017	380.50	[3.8]	7,589.40
FUTSTK	JPASSOCIAT	30-11-2017	18.60	[3.63]	177,378.00
FUTSTK	MFSL	30-11-2017	566.00	[3.38]	4,077.00

FII Trends In Future

Script	BUY [RS.CR]	SELL [RS.CR]	NET POSITIONS [RS.CR]	CONTRACTS ['000S]	VALUE [RS.CR]
INDEX FUTURES	33,680	54,057	33680	258.78	10,518.55
STOCK FUTURES	42,846	62,474	42846	1,293.08	48,186.30

OPTION'S FRONT

Top Gainers: Options ↑

Inst Type	Underlying	Expiry Date	OPT Type	Strike Price[Rs.]	Last Price[Rs.]
OPTSTK	BHARTI	30-NOV-2017	CE	400	94.45
OPTSTK	UPL	30-NOV-2017	CE	720	31.00
OPTSTK	BAJAFINSV	30-NOV-2017	PE	5450	245.00
OPTSTK	DHFL	30-NOV-2017	CE	610	24.05

Top Loser: Options ↓

Inst Type	Underlying	Expiry Date	OPT Type	Strike Price[Rs.]	Last Price[Rs.]
OPTSTK	DHFL	30-NOV-2017	CE	700	0.05
OPTSTK	GODREJIND	30-NOV-2017	PE	720	0.20
OPTSTK	LUPIN	30-NOV-2017	CE	1260	0.05
OPTSTK	KSCL	30-NOV-2017	PE	480	0.25

FII Trends In Options

Script	BUY [RS.CR]	SELL [RS.CR]	NET POSITIONS [RS.CR]	CONTRACTS ['000S]	VALUE [RS.CR]
INDEX OPTIONS	2,60,609	2,38,707	260609	1,493.47	60,433.08
STOCK OPTIONS	42,766	42,526	42766	60.64	2,238.82



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