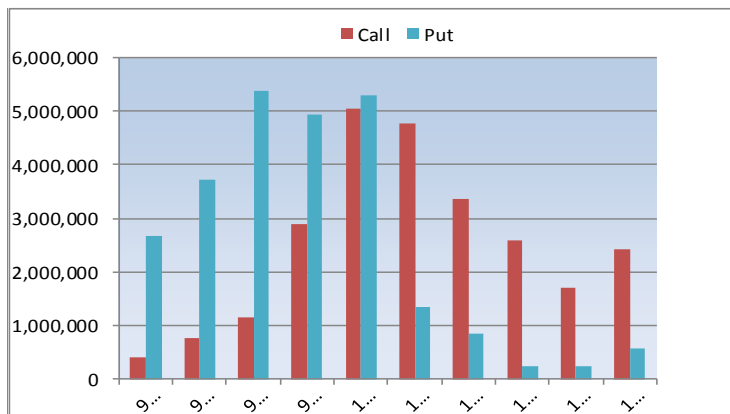


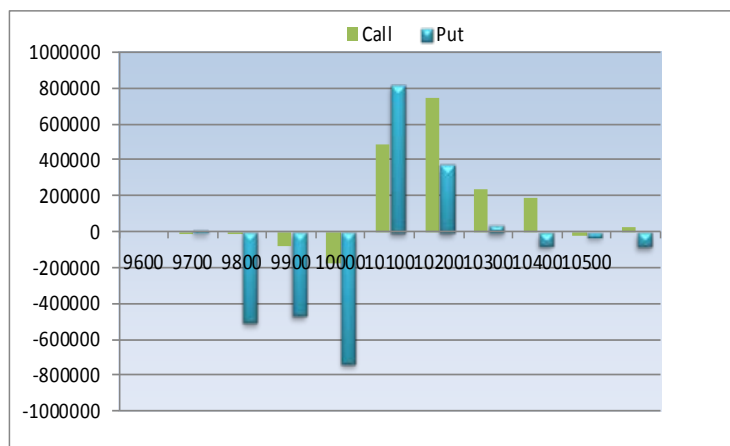
Highlights

- ❖ The Nifty was down by 32.15 points or 0.32% to settle at 9,984.80.
- ❖ As per the OI data, the maximum OI outstanding for Calls was at 10000 SP and that for Puts was at 9800 SP. Besides, for trading purpose, **one could Buy NIFTY with the SL of 9940 for the Target of 10100.**
- ❖ Nifty October 2017 futures closed at 9992.50 on Wednesday at a premium of 7.70 points over spot closing of 9984.80.
- ❖ Among Nifty calls, 10100 SP from the October month expiry was the most active call with an addition of 7.4 lakh open interests. Among Nifty puts, 10000 SP from the October month expiry was the most active put with an addition of 8.1 lakh open interests.
- ❖ Nifty October futures saw an addition of 10.4 lakh units, taking the total outstanding open interest to 2.57 Cr. units.
- ❖ Among most active underlying, Tata Steel witnessed a contraction of 20 thousand units of Open Interest in the October month futures contract, followed by Reliance Industries witnessing a contraction of 3.2 lakh units of Open Interest in the October month contract, State Bank of India witnessed an addition of 22 lakh units of Open Interest in the October month contract.
- ❖ The top gainers on Nifty were Bharti Airtel up by 5.56%, HPCL up by 3.92%, Bharti Infratel up by 2.78%, Indian Oil Corporation up by 1.90% and TCS up by 1.68%.
- ❖ On the flip side, Yes Bank down by 2.74%, Vedanta down by 2.35%, SBI down by 2.12%, Tata Motors down by 1.98% and Indiabulls Housing down by 1.79% were the top losers.

Nifty Options - OI Distribution



Nifty Options – Change in OI

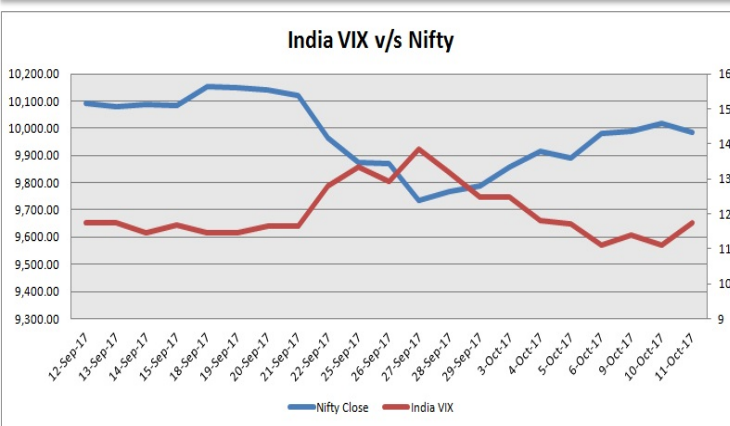


FII & DII Derivative Statistics

Provisional Cash Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
FII	5,489	5,597	(108)
DII	3,469	3,236	234
Provisional FII & F&O Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
Net Value	74,030	71,929	2,101
Index Futures	2,459	1,691	768
Index Options	57,880	57,394	486
Stock Futures	7,664	6,779	885
Stock Options	6,027	6,065	(37)

Long Built Up					Short Covering				
Symbol	Close	Price Chng %	OI Chng %	Buy Above	Symbol	Close	Price Chng %	OI Chng %	Buy Above
SOUTHBANK	30.8	1.82	9.23	31.75	IGL	1519.7	1.64	-11.21	1539.56
BHARTIARTL	403.8	4.67	6.10	411.04	NATIONALUM	81.8	0.74	-8.38	82.93
BRITANNIA	4391.3	0.49	4.78	4422.89	GRANULES	128.8	1.14	-6.00	131.07
MRPL	127.5	0.08	4.41	129.20	MOTHERSUMI	352.45	1.21	-5.53	357.19
Short Built Up					Long Liquidation				
Symbol	Close	Price Chng %	OI Chng %	Sell Below	Symbol	Close	Price Chng %	OI Chng %	Sell Below
CANBK	305.25	-3.16	12.35	299.56	HEXAWARE	268.45	-4.26	-8.71	262.91
UNIONBANK	126.35	-4.50	7.80	123.24	HAVELLS	528.15	-1.34	-8.58	521.62
VOLTAS	523.8	-1.43	7.74	514.10	NIIITECH	595.05	-1.67	-7.68	585.31
ALBK	65.6	-3.74	7.68	64.26	BATAINDIA	766.3	-1.52	-7.61	756.98

India VIX v/s Nifty Chart



- ❖ The India Volatility Index increased by 5.56% and reached 11.73.
- ❖ The Nifty Put Call Ratio (PCR) finally stood at 1.10 for October month contract.
- ❖ The top five scrips with highest PCR on OI were Cholamandalam Investment and Finance Company (6.40), Torrent Pharmaceuticals (4.00), Ramco Cements (2.53), Oracle Financial Services Software (1.89) and Kajaria Ceramics (1.53).

Derivative Strategy

Pay- Off Chart

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