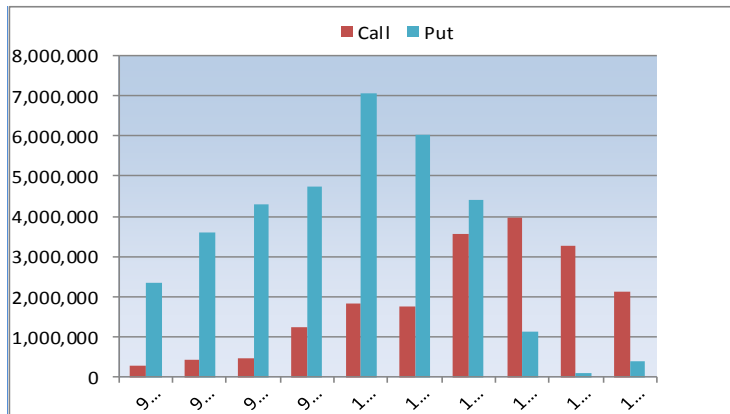


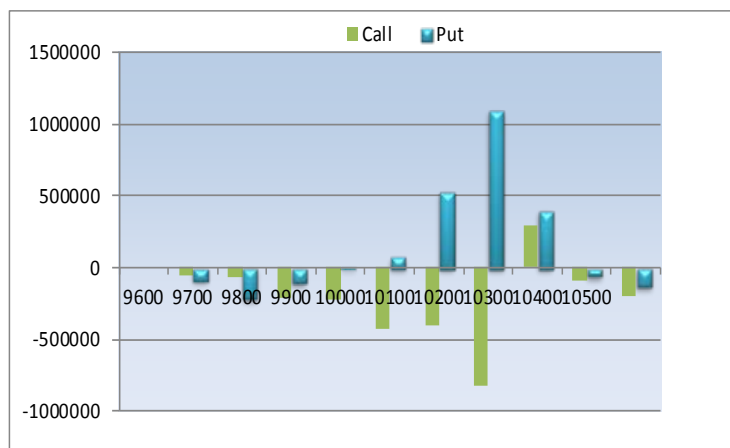
Highlights

- ❖ The Nifty was up by 22.85 points or 0.22% to settle at 10,207.70.
- ❖ As per the OI data, the maximum OI outstanding for Calls was at 10200 SP and that for Puts was at 10000 SP. Besides, for trading purpose, **one could Buy NIFTY with the SL of 10180 for the Target of 10355- 10400.**
- ❖ Nifty October 2017 futures closed at 10219.30 on Tuesday at a premium of 11.60 points over spot closing of 10207.70.
- ❖ Among Nifty calls, 10200 SP from the October month expiry was the most active call with a contraction of 8.2 lakh open interests. Among Nifty puts, 10200 SP from the October month expiry was the most active put with an addition of 10.9 lakh open interests.
- ❖ Nifty October futures saw a contraction of 34.1 lakh units, taking the total outstanding open interest to 2.09 Cr. units.
- ❖ Among most active underlying, HDFC Bank witnessed a contraction of 18.6 lakh units of Open Interest in the October month futures contract, followed by State Bank of India witnessing a contraction of 1.76 Cr. units of Open Interest in the October month contract, Tata Steel witnessed a contraction of 5.01 million units of Open Interest in the October month contract, Reliance Industries witnessed a contraction of 5.9 lakh units of Open Interest in the October month contract.
- ❖ The top gainers on Nifty were Zee Entertainment up by 6.50%, Asian Paints up by 4.74%, SBI up by 3.48%, NTPC up by 2.63% and UPL up by 2.52%.
- ❖ On the flip side, HCL Tech down by 2.49%, Yes Bank down by 1.95%, IndusInd Bank down by 1.91%, Tech Mahindra down by 1.79% and Tata Motors down by 1.61% were the top losers.

Nifty Options - OI Distribution



Nifty Options – Change in OI

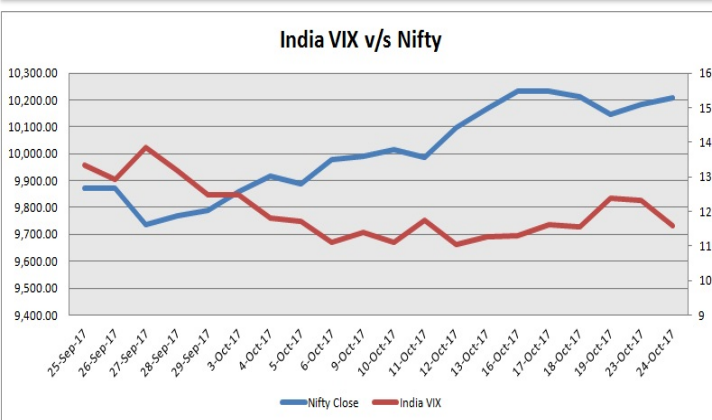


FII & DII Derivative Statistics

Provisional Cash Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
FII	4,034	5,340	(1,307)
DII	3,666	3,074	592
Provisional FII & F&O Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
Net Value	87,864	88,515	(652)
Index Futures	7,621	8,970	(1,348)
Index Options	53,019	52,257	762
Stock Futures	17,812	18,187	(376)
Stock Options	9,412	9,101	311

Long Built Up					Short Covering				
Symbol	Close	Price Chng %	OI Chng %	Buy Above	Symbol	Close	Price Chng %	OI Chng %	Buy Above
JUBLFOOD	1613.1	3.99	3.22	1646.95	DABUR	319.3	0.60	-87.77	321.50
					DHFL	594.2	2.04	-79.76	603.90
					KSCL	574.55	2.97	-43.00	582.19
					CGPOWER	81.45	0.68	-42.82	82.41
Short Built Up					Long Liquidation				
Symbol	Close	Price Chng %	OI Chng %	Sell Below	Symbol	Close	Price Chng %	OI Chng %	Sell Below
					IBREALEST	208.9	-1.04	-106.62	205.21
					TECHM	455.9	-1.71	-82.49	451.55
					JSWSTEEL	260.2	-0.04	-49.05	257.47
					GRASIM	1182.35	-0.19	-47.45	1171.42

India VIX v/s Nifty Chart



- ❖ The India Volatility Index decreased by 5.96% and reached 11.59.
- ❖ The Nifty Put Call Ratio (PCR) finally stood at 1.67 for October month contract.
- ❖ The top five scrips with highest PCR on OI were Ramco Cements (2.08), Oracle Financial Services Software (1.87), Bharti Airtel (1.76), Mahindra & Mahindra Financial Services (1.55) and Kajaria Ceramics (1.44).

Derivative Strategy

Pay- Off Chart

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