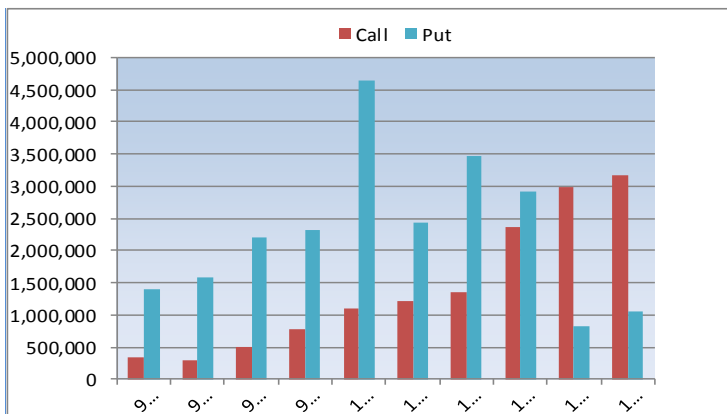


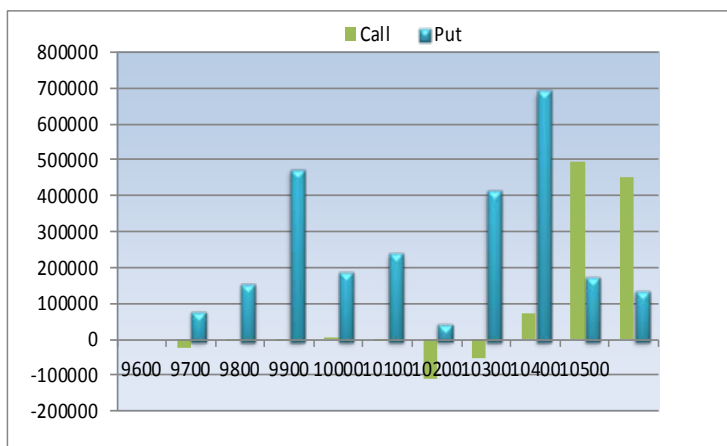
## Highlights

- ❖ The Nifty was down by 20.75 points or 0.20% to settle at 10,323.05.
- ❖ 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 10280 for the Target of 10400.**
- ❖ Nifty November 2017 futures closed at 10356.85 on Friday at a premium of 33.80 points over spot closing of 10323.05.
- ❖ Among Nifty calls, 10500 SP from the November month expiry was the most active call with an addition of 4.4 lakh open interests. Among Nifty puts, 10300 SP from the November month expiry was the most active put with an addition of 6.9 lakh open interests.
- ❖ Nifty November futures saw an addition of 6 lakh units, taking the total outstanding open interest to 2.29 Cr. units.
- ❖ Among most active underlying, Maruti Suzuki India witnessed an addition of 30 thousand units of Open Interest in the November month futures contract, followed by ICICI Bank witnessing an addition of 9.7 lakh units of Open Interest in the November month contract, Yes Bank witnessed an addition of 1.36 Cr. units of Open Interest in the November month contract.
- ❖ The top gainers on Nifty were Bajaj Finance up by 4.30%, Adani Ports & Special Economic Zone up by 4.21%, Sun Pharma up by 3.90%, ONGC up by 3.78% and Tata Motors up by 2.50%.
- ❖ On the flip side, Bharti Infratel down by 7.97%, Yes Bank down by 7.16%, Indian Oil down by 5.38%, HPCL down by 5.29% and Bharti Airtel down by 4.66% were the top losers.

## Nifty Options - OI Distribution



## Nifty Options – Change in OI

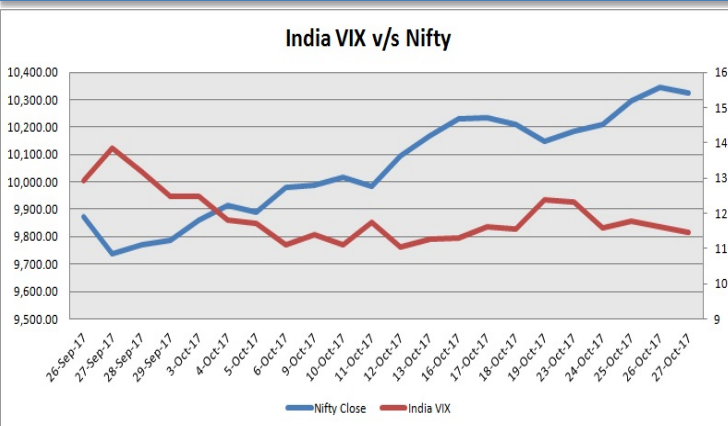


## FII & DII Derivative Statistics

Provisional Cash Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
FII	6,106	6,747	(641)
DII	4,154	4,098	57
Provisional FII & F&O Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
Net Value	44,327	43,456	871
Index Futures	1,288	1,355	(66)
Index Options	25,763	24,608	1,155
Stock Futures	8,388	8,612	(224)
Stock Options	8,888	8,881	6

Long Built Up					Short Covering				
Symbol	Close	Price Chng %	OI Chng %	Buy Above	Symbol	Close	Price Chng %	OI Chng %	Buy Above
VGUARD	216.65	3.46	37.27	223.88	SAIL	80	4.37	-10.67	83.13
AJANTPHARM	1205.55	2.08	21.14	1225.18	KOTAKBANK	1035.45	1.30	-7.78	1044.22
ADANIPTS	435.2	4.39	18.02	444.31	PFC	142.1	0.74	-4.47	144.01
PVR	1431.1	0.19	17.04	1478.26	BAJFINANCE	1825.25	3.67	-4.11	1852.26
Short Built Up					Long Liquidation				
Symbol	Close	Price Chng %	OI Chng %	Sell Below	Symbol	Close	Price Chng %	OI Chng %	Sell Below
YESBANK	309.45	-7.23	20.82	303.93	CANBK	406.4	-4.68	-17.35	394.75
GRANULES	136.9	-1.55	19.29	135.03	BANKINDIA	180.45	-6.58	-14.76	175.35
CUMMINSIND	912.45	-0.19	17.21	891.33	UNIONBANK	175.8	-6.01	-8.38	171.04
BPCL	525.15	-2.12	11.11	515.56	INFRATEL	421.8	-8.01	-6.99	407.51

### India VIX v/s Nifty Chart



- ❖ The India Volatility Index decreased by 1.23% and reached 11.47.
- ❖ The Nifty Put Call Ratio (PCR) finally stood at 1.12 for November month contract.
- ❖ The top five scrips with highest PCR on OI were Repco Home Finance (17.75), Cholamandalam Investment and Finance Company (9.00), Kajaria Ceramics (3.34), Nestle India (3.00) and Balkrishna Industries (1.63).

### Derivative Strategy

### Pay- Off Chart

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