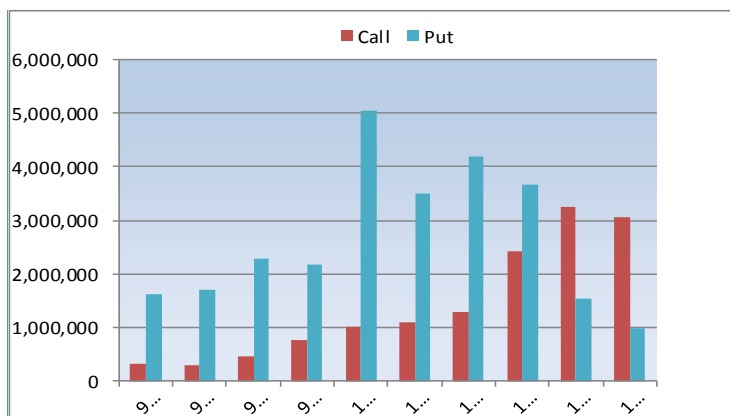


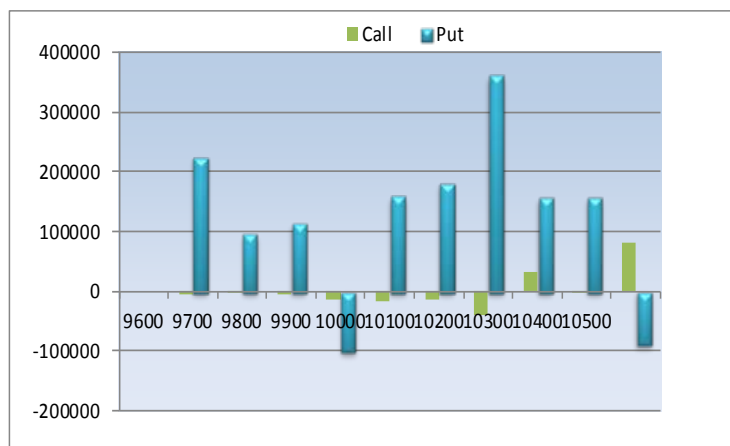
## Highlights

- ❖ The Nifty was down by 28.35 points or 0.27% to settle at 10,335.30.
- ❖ As per the OI data, the maximum OI outstanding for Calls was at 10400 SP and that for Puts was at 10000 SP. Besides, for trading purpose, **one could Buy NIFTY with the SL of 10300 for the Target of 10400.**
- ❖ Nifty November 2017 futures closed at 10368.50 on Tuesday at a premium of 33.20 points over spot closing of 10335.30.
- ❖ Among Nifty calls, 10500 SP from the November month expiry was the most active call with an addition of 80 thousand open interests. Among Nifty puts, 10300 SP from the November month expiry was the most active put with an addition of 1.5 lakh open interests.
- ❖ Nifty November futures saw an addition of 2.6 lakh units, taking the total outstanding open interest to 2.37 Cr. units.
- ❖ Among most active underlying, Tata Steel witnessed an addition of 9.1 lakh units of Open Interest in the November month futures contract, followed by Axis Bank witnessing a contraction of 16.5 lakh units of Open Interest in the November month contract, DLF witnessed a contraction of 2.7 lakh units of Open Interest in the November month contract.
- ❖ The top gainers on Nifty were Axis Bank up by 8.48%, Bharti Infratel up by 2.80%, ONGC up by 2.41%, HCL Tech up by 2.33% and Bharti Airtel up by 1.14%.
- ❖ On the flip side, UPL down by 2.97%, Vedanta down by 2.83%, Infosys down by 2.38%, GAIL India down by 2.33% and Hindalco down by 2.25% were the top losers.

## Nifty Options - OI Distribution



## Nifty Options – Change in OI



## FII & DII Derivative Statistics

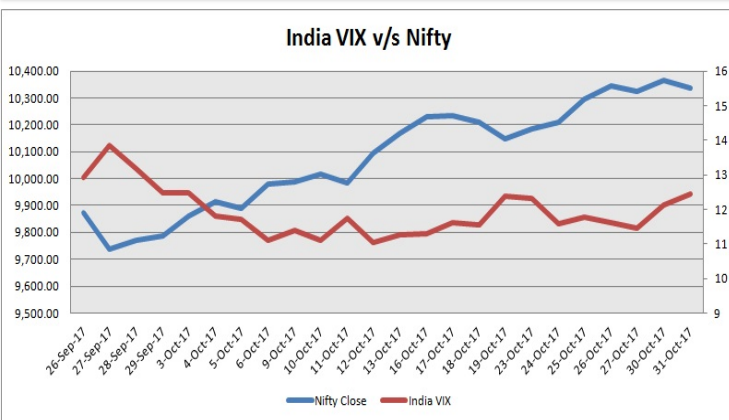
| Provisional Cash Market (Rs. Cr)      |           |            |           |
|---------------------------------------|-----------|------------|-----------|
|                                       | Buy Value | Sell Value | Net Value |
| FII                                   | 5,992     | 6,524      | (532)     |
| DII                                   | 3,906     | 3,309      | 597       |
| Provisional FII & F&O Market (Rs. Cr) |           |            |           |
|                                       | Buy Value | Sell Value | Net Value |
| Net Value                             | 43,338    | 43,465     | (127)     |
| Index Futures                         | 904       | 1,535      | (630)     |
| Index Options                         | 28,440    | 27,557     | 883       |
| Stock Futures                         | 6,936     | 7,251      | (315)     |
| Stock Options                         | 7,057     | 7,122      | (65)      |

| Long Built Up |        |              |           |           | Short Covering |         |              |           |           |
|---------------|--------|--------------|-----------|-----------|----------------|---------|--------------|-----------|-----------|
| Symbol        | Close  | Price Chng % | OI Chng % | Buy Above | Symbol         | Close   | Price Chng % | OI Chng % | Buy Above |
| NIITTECH      | 681.85 | 5.48         | 31.56     | 708.85    | CHOLAFIN       | 1157.25 | 0.51         | -7.84     | 1163.51   |
| BEL           | 185.55 | 5.37         | 29.63     | 189.71    | WOCKPHARMA     | 650.4   | 0.19         | -5.46     | 654.68    |
| GODREJCP      | 940.8  | 0.91         | 24.82     | 945.54    | IOC            | 415.7   | 0.01         | -5.45     | 419.42    |
| CAPF          | 760.8  | 5.14         | 19.81     | 783.61    | BHARATFIN      | 978.45  | 0.72         | -4.39     | 983.78    |

| Short Built Up |        |              |           |            | Long Liquidation |        |              |           |            |
|----------------|--------|--------------|-----------|------------|------------------|--------|--------------|-----------|------------|
| Symbol         | Close  | Price Chng % | OI Chng % | Sell Below | Symbol           | Close  | Price Chng % | OI Chng % | Sell Below |
| POWERGRID      | 212.9  | -0.12        | 28.15     | 209.96     | BATAINDIA        | 815.5  | -1.39        | -8.22     | 809.39     |
| LICHSGFIN      | 603.05 | -3.11        | 10.04     | 593.82     | AJANTPHARM       | 1226.4 | -1.51        | -7.98     | 1195.78    |
| BANKBARODA     | 171.2  | -2.53        | 9.86      | 167.34     | TORNTPOWER       | 272.35 | -2.23        | -5.04     | 268.85     |
| HDIL           | 59.6   | -0.17        | 9.16      | 58.72      | KAJARIACER       | 683.85 | -0.94        | -4.43     | 676.25     |

### India VIX v/s Nifty Chart



- ❖ The India Volatility Index increased by 2.70% and reached 12.44.
- ❖ The Nifty Put Call Ratio (PCR) finally stood at 1.26 for November month contract.
- ❖ The top five scrips with highest PCR on OI were Repco Home Finance (7.89), Cholamandalam Investment and Finance Company (6.23), Apollo Hospitals Enterprise (1.72), JSW Energy (1.54) and Nestle India (1.50).

### Derivative Strategy

### Pay- Off Chart

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