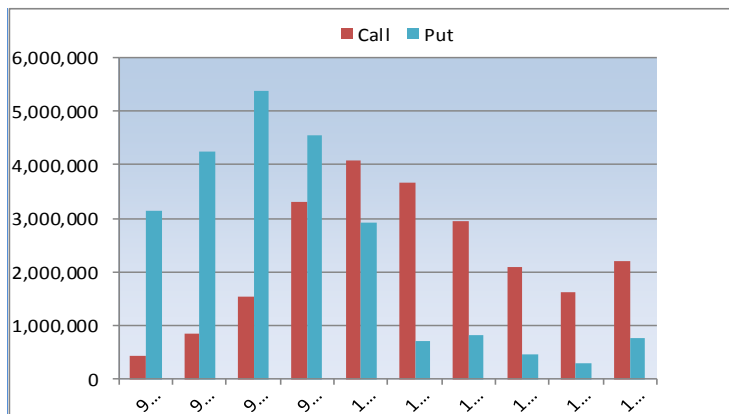


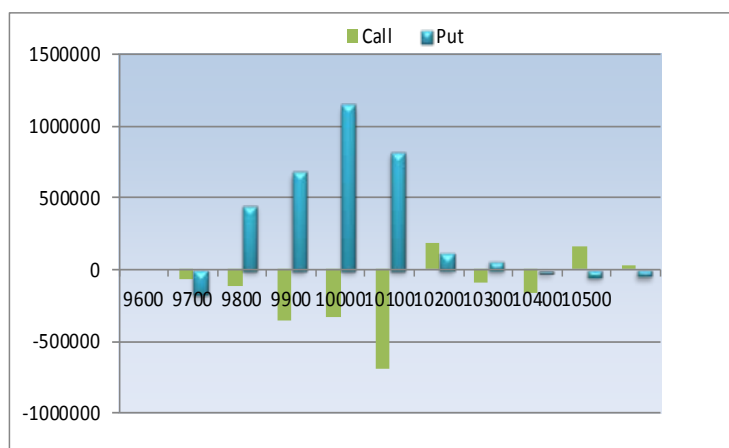
## Highlights

- ❖ The Nifty was up by 91.00 points or 0.92% to settle at 9,979.70.
- ❖ As per the OI data, the maximum OI outstanding for Calls was at 10000 SP and that for Puts was at 9700 SP. Besides, for trading purpose, **one could Buy NIFTY with the SL of 9940 for the Target of 10040-10080**
- ❖ Nifty October 2017 futures closed at 10003.40 on Friday at a premium of 23.70 points over spot closing of 9979.70.
- ❖ Among Nifty calls, 10000 SP from the October month expiry was the most active call with a contraction of 6.9 lakh open interests. Among Nifty puts, 9,900 SP from the October month expiry was the most active put with an addition of 11.4 lakh open interests.
- ❖ Nifty October futures saw a contraction of 8 thousand units, taking the total outstanding open interest to 2.33 Cr. units.
- ❖ Among most active underlying, Tata Steel witnessed an addition of 26 lakh units of Open Interest in the October month futures contract, followed by State Bank of India witnessing a contraction of 12.1 lakh units of Open Interest in the October month contract, Reliance Industries witnessed a contraction of 7.3 lakh units of Open Interest in the October month contract.
- ❖ The top gainers on Nifty were GAIL India up by 5.98%, Tata Steel up by 4.92%, Hindalco up by 4.47%, Sun Pharma up by 3.74% and Bajaj Finance up by 3.20%.
- ❖ On the flip side, Bharti Infratel down by 1.30%, Hero MotoCorp down by 1.10%, HDFC down by 0.60%, Dr. Reddy's Lab down by 0.51% and Zee Entertainment down by 0.29% 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	3,602	4,642	(1,040)
DII	3,978	2,738	1,240
Provisional FIIs & F&O Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
Net Value	38,044	36,518	1,526
Index Futures	1,303	992	312
Index Options	26,323	25,552	771
Stock Futures	5,941	5,506	436
Stock Options	4,475	4,468	7

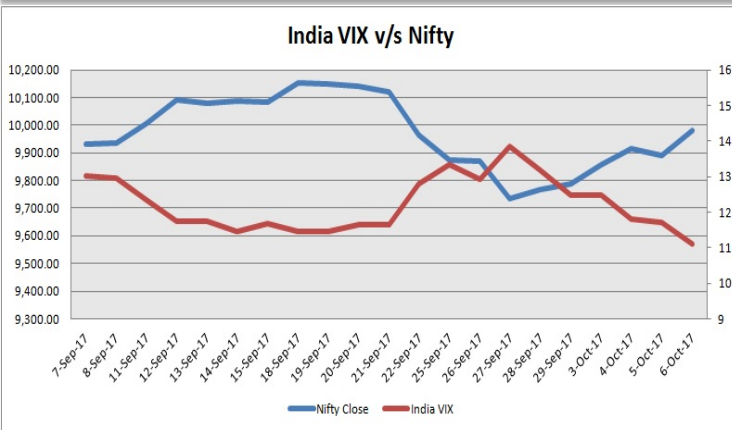
Long Built Up				
Symbol	Close	Price Chng %	OI Chng %	Buy Above
GRANULES	122.45	6.16	15.18	126.88
GAIL	451.75	4.44	13.61	459.29
RBLBANK	518.6	0.66	11.36	520.53
TATASTEEL	694.65	4.83	10.01	706.42

Short Covering				
Symbol	Close	Price Chng %	OI Chng %	Buy Above
ACC	1741.6	2.29	-14.49	1758.81
JUBLFOOD	1549.45	4.04	-9.56	1567.44
BEML	1746.55	0.95	-9.26	1766.30
NIITTECH	566.85	0.51	-8.13	570.36

Short Built Up				
Symbol	Close	Price Chng %	OI Chng %	Sell Below
POWERGRID	205.75	-0.12	8.78	204.87
RELCAPITAL	555.65	-1.82	8.75	546.14
STAR	841.95	-2.04	8.52	830.38
CUMMINSIND	915.55	-0.92	5.86	909.30

Long Liquidation				
Symbol	Close	Price Chng %	OI Chng %	Sell Below
GODREJCP	950.1	-1.54	-2.31	943.34
DHFL	550.55	-1.79	-2.11	542.97
JETAIRWAYS	490.4	-0.05	-1.49	486.68
KPIT	128.6	-0.81	-0.93	127.45

### India VIX v/s Nifty Chart

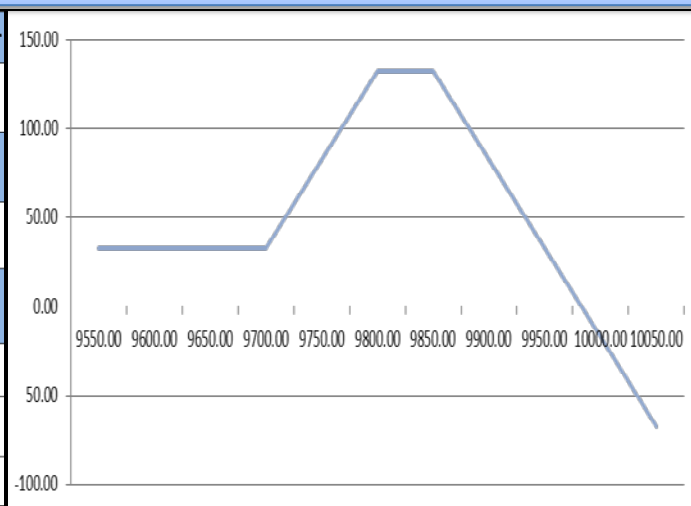


- ❖ The India Volatility Index decreased by 5.06% and reached 11.11.
- ❖ The Nifty Put Call Ratio (PCR) finally stood at 1.11 for October month contract.
- ❖ The top five scrips with highest PCR on OI were Cholamandalam Investment and Finance Company (7.19), Torrent Pharmaceuticals (5.05), Ramco Cements (2.77), BOSCH (2.00) and Kajaria Ceramics (1.98).

### Derivative Strategy

<b>NIFTY CMP : 9750</b>		View – Sideways		<b>Long Call Ladder</b>	
Max. Profit of 132.60 (Rs. 9945.00), while Approx. Loss of Rs. 32.40 (Rs. 2430) at SL Level of 10015					
Expiry Date – 26 <sup>th</sup> Oct 2017					
<b>Option</b>					
BUY / SELL	QTY	STRIKE PRICE	SERIES	OPTION TYPE	Premium
Buy	75	9700	Oct.	CE	165.10
Sell	75	9800	Oct.	CE	110.85
Sell	75	9850	Oct.	CE	86.85

### Pay- Off Chart



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