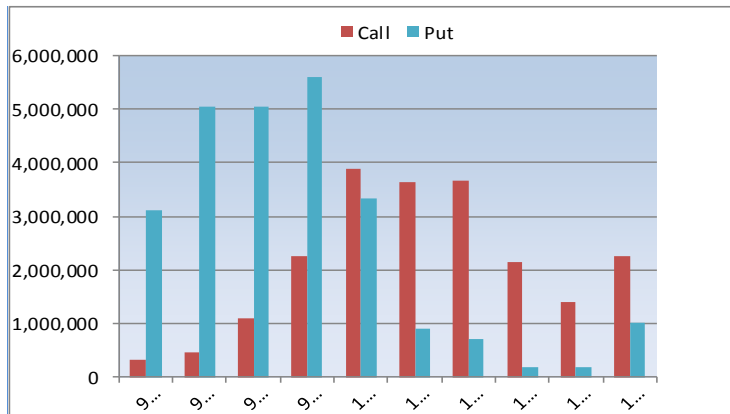


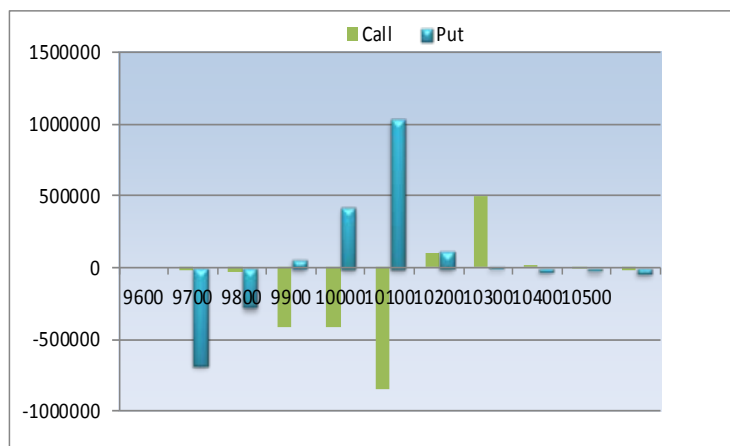
Highlights

- ❖ The Nifty was up by 71.25 points or 0.72% to settle at 10,006.05.
- ❖ 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 9960 for the Target of 10080-10100.**
- ❖ Nifty September 2017 futures closed at 10025.90 on Monday at a premium of 19.85 points over spot closing of 10006.05.
- ❖ Among Nifty calls, 10000 SP from the September month expiry was the most active call with a contraction of 8.4 lakh open interests. Among Nifty puts, 9900 SP from the September month expiry was the most active put with an addition of 4.2 lakh open interests.
- ❖ Nifty September futures saw an addition of 3.3 lakh units, taking the total outstanding open interest to 1.27 Cr. units.
- ❖ Among most active underlying, Maruti Suzuki India witnessed an addition of 10 thousand units of Open Interest in the September month futures contract, followed by Bharat Financial Inclusion witnessing a contraction of 7.3 lakh units of Open Interest in the September month contract, IndusInd Bank witnessed an addition of 5.8 lakh units of Open Interest in the September month contract.
- ❖ The top gainers on Nifty were IndusInd Bank up by 5.47%, Tata Power up by 5.06%, GAIL India up by 3.80%, Larsen & Toubro up by 3.72% and Yes Bank up by 3.13%.
- ❖ On the flip side, Indiabulls Housing down by 1.01%, Mahindra & Mahindra down by 0.99%, Sun Pharma down by 0.71%, TCS down by 0.63% and Infosys down by 0.56% were the top losers.

Nifty Options - OI Distribution



Nifty Options – Change in OI

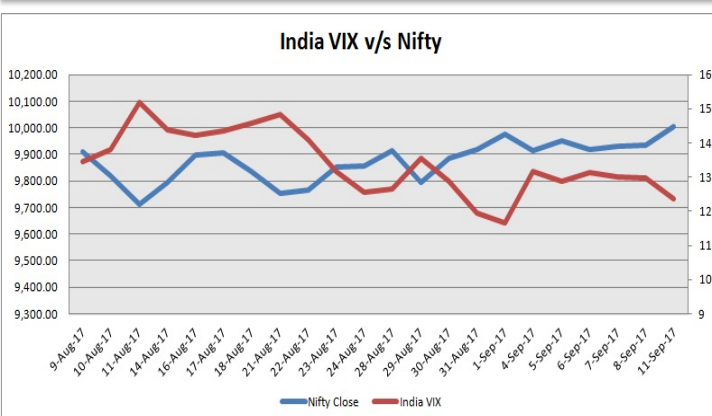


FII & DII Derivative Statistics

Provisional Cash Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
FII's	3,993	4,386	(393)
DII's	3,742	2,864	877
Provisional FII's & F&O Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
Net Value	53,754	53,435	320
Index Futures	1,207	1,454	(247)
Index Options	41,794	41,486	308
Stock Futures	5,566	5,401	165
Stock Options	5,187	5,093	94

Long Built Up					Short Covering				
Symbol	Close	Price Chng %	OI Chng %	Buy Above	Symbol	Close	Price Chng %	OI Chng %	Buy Above
BATAINDIA	722.2	3.94	17.73	733.16	NTPC	170.65	1.67	-9.18	172.20
BERGEPAIN	267.95	4.24	14.06	272.34	GRASIM	1233.35	1.91	-6.96	1243.55
HAVELLS	498.35	1.83	13.74	503.56	OIL	325.9	4.82	-6.26	332.07
INDUSINDBK	1788.4	5.26	12.18	1827.36	BHARATFIN	967.6	3.08	-6.22	988.48
Short Built Up					Long Liquidation				
Symbol	Close	Price Chng %	OI Chng %	Sell Below	Symbol	Close	Price Chng %	OI Chng %	Sell Below
CADILAH	479.55	-4.79	15.47	467.80	INFIBEAM	145.3	-0.79	-3.91	144.12
RBLBANK	538.35	-0.08	14.32	534.53	INFRATEL	371.1	-0.12	-2.80	368.31
TORNTPHARM	1195.95	-1.09	12.94	1183.59	TATACHEM	621.05	-0.48	-2.46	616.77
PVR	1351.7	-1.58	8.45	1334.61	MARICO	324.25	-0.38	-2.20	322.05

India VIX v/s Nifty Chart



- ❖ The India Volatility Index decreased by 4.65% and reached 12.36.
- ❖ The Nifty Put Call Ratio (PCR) finally stood at 1.24 for September month contract.
- ❖ The top five scrips with highest PCR on OI were KPIT Technologies (2.70), Indiabulls Real Estate (2.27), Container Corporation of India (1.51), Maruti Suzuki India (1.23) and Dewan Housing Finance Corporation (1.21).

Derivative Strategy

Pay- Off Chart

Contact Us

Kkunal Parar

Sr. Research Associate

kkunal.parar@choiceindia.com

Vikas Chaudhari

Research Associate

vikas.chaudhari@choiceindia.com

Neeraj Yadav

Research Advisor

Neeraj.yadav@choiceindia.com



customercare@choiceindia.com



www.choicebroking.in



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