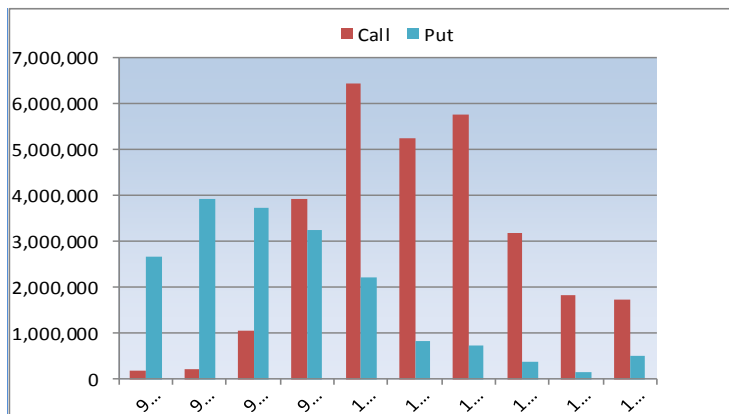


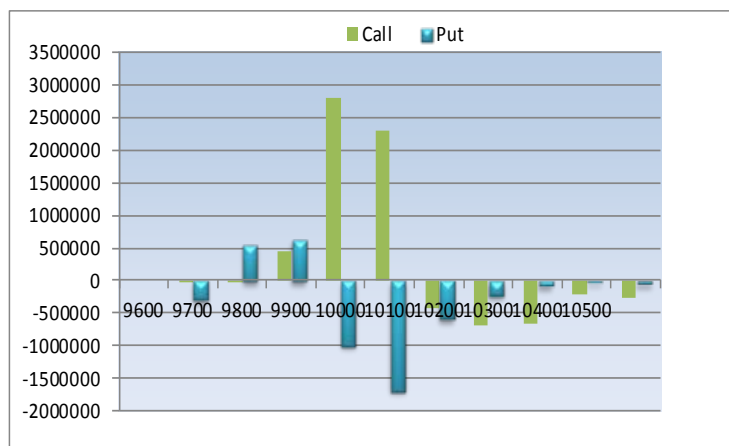
Highlights

- ❖ The Nifty was down by 91.80 points or 0.92% to settle at 9,872.60.
- ❖ 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 9790 for the Target of 9960.**
- ❖ Nifty September 2017 futures closed at 9878.65 on Monday at a premium of 6.05 points over spot closing of 9,872.60.
- ❖ Among Nifty calls, 10000 SP from the September month expiry was the most active call with an addition of 22.9 lakh open interests. Among Nifty puts, 9,800 SP from the September month expiry was the most active put with a addition of 6.2 lakh open interests.
- ❖ Nifty September futures saw a contraction of 9.2 lakh units, taking the total outstanding open interest to 1.95 Cr. units.
- ❖ Among most active underlying, Tata Steel witnessed a contraction of 30.4 lakh units of Open Interest in the September month futures contract, followed by Reliance Industries witnessing a contraction of 35.5 lakh units of Open Interest in the September month contract, State Bank of India witnessed an addition of 1.03 Cr. units of Open Interest in the September month contract.
- ❖ The top gainers on Nifty were Tata Power up by 1.99%, Coal India up by 1.46%, Zee Entertainment up by 0.98%, ICICI Bank up by 0.78% and Hindustan Unilever up by 0.70%.
- ❖ On the flip side, ACC down by 3.57%, Aurobindo Pharma down by 3.41%, Adani Ports & Special Economic Zone down by 3.33%, Ambuja Cement down by 2.78% and Ultratech Cement down by 2.52% were the top losers.

Nifty Options - OI Distribution



Nifty Options – Change in OI

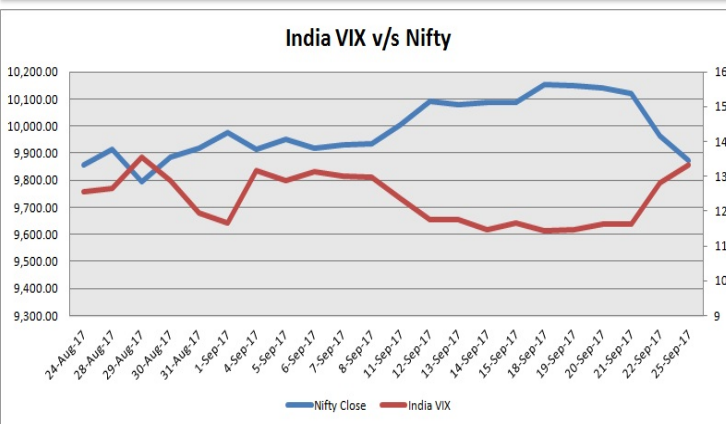


FII & DII Derivative Statistics

Provisional Cash Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
FII	5,503	6,752	(1,249)
DII	4,502	3,492	1,010
Provisional FII & F&O Market (Rs. Cr)			
	Net Value		
Net Value	117,078	117,253	(175)
Index Futures	3,755	4,477	(722)
Index Options	88,851	88,064	787
Stock Futures	14,766	15,004	(238)
Stock Options	9,706	9,708	(2)

Long Built Up					Short Covering				
Symbol	Close	Price Chng %	OI Chng %	Buy Above	Symbol	Close	Price Chng %	OI Chng %	Buy Above
					DISHTV	77	2.94	-30.48	78.41
					TCS	2513.25	0.04	-27.35	2528.84
					MINDTREE	464.7	0.05	-26.37	470.47
					DABUR	312.9	2.44	-23.95	319.26
Short Built Up					Long Liquidation				
Symbol	Close	Price Chng %	OI Chng %	Sell Below	Symbol	Close	Price Chng %	OI Chng %	Sell Below
MOTHERSUMI	334.25	-0.42	3.84	330.09	INFIBEAM	119.55	-16.75	-109.85	97.60
					GLENMARK	614.15	-2.37	-40.60	604.54
					BHARATFIN	936.05	-0.85	-39.48	922.05
					MUTHOOTFIN	476.2	-2.52	-37.93	466.80

India VIX v/s Nifty Chart



- ❖ The India Volatility Index increased by 4.14% and reached 13.34.
- ❖ The Nifty Put Call Ratio (PCR) finally stood at 0.81 for September month contract.
- ❖ The top five scrips with highest PCR on OI were the Ramco Cements (2.87), Oracle Financial Services Software (1.81), Indiabulls Real Estate (1.77), Dewan Housing Finance Corporation (1.39) and Kajaria Ceramics (1.17).

Derivative Strategy

Pay- Off Chart

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