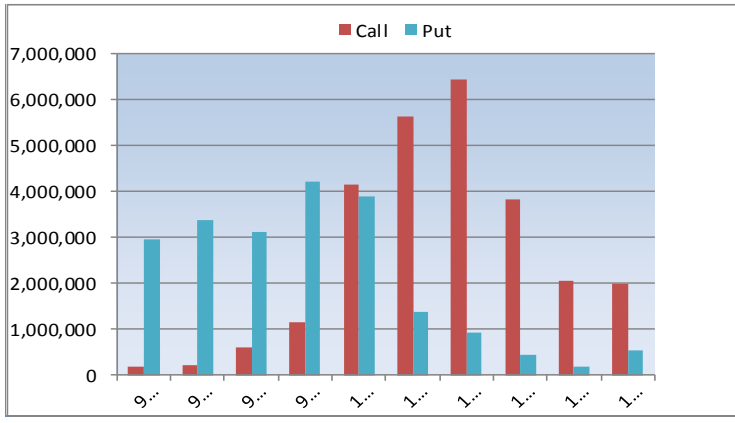


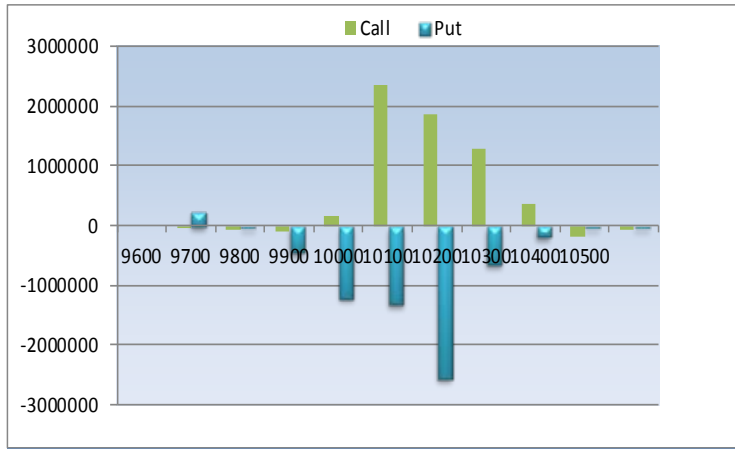
Highlights

- ❖ The Nifty was down by 157.50 points or 1.56% to settle at 9,964.40.
- ❖ 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 9900 for the Target of 10050-10080.**
- ❖ Nifty September 2017 futures closed at 9982.95 on Friday at a premium of 18.55 points over spot closing of 9964.40.
- ❖ Among Nifty calls, 10100 SP from the September month expiry was the most active call with an addition of 18.6 lakh open interests. Among Nifty puts, 10000 SP from the September month expiry was the most active put with a contraction of 12.9 lakh open interests.
- ❖ Nifty September futures saw a contraction of 1.8 lakh units, taking the total outstanding open interest to 2.04 Cr. units.
- ❖ Among most active underlying, Tata Steel witnessed a contraction of 5.6 lakh units of Open Interest in the September month futures contract, followed by Reliance Industries witnessing a contraction of 23.4 lakh units of Open Interest in the September month contract, Reliance Capital witnessed an addition of 3.8 lakh units of Open Interest in the September month contract.
- ❖ The top gainers on Nifty were HCL Technologies up by 1.45%, Wipro up by 0.70%, Bharti Infratel up by 0.66% and Tata Motors up by 0.33%.
- ❖ On the flip side, Hindalco down by 4.85%, Tata Steel down by 4.82%, Yes Bank down by 4.14%, Ultratech Cement down by 3.99% and Vedanta down by 3.89% were the top losers.

Nifty Options - OI Distribution



Nifty Options – Change in OI

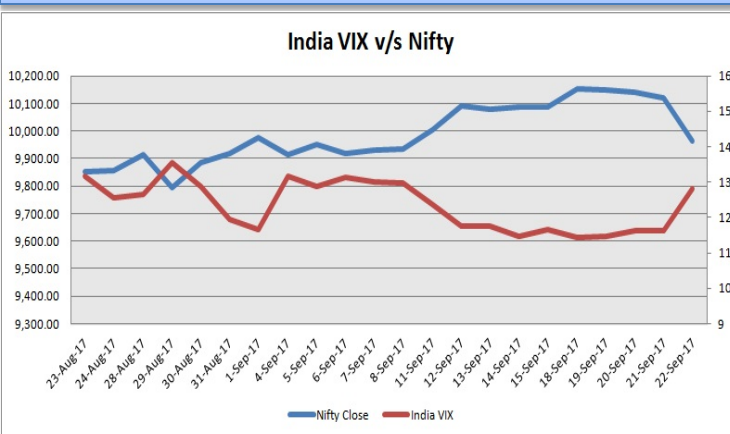


FII & DII Derivative Statistics

Provisional Cash Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
FII	4,529	5,770	(1,242)
DII	4,205	3,684	521
Provisional FII & F&O Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
Net Value	92,389	91,571	817
Index Futures	4,672	2,984	1,688
Index Options	67,212	67,847	(635)
Stock Futures	9,966	10,092	(126)
Stock Options	10,539	10,649	(110)

Long Built Up					Short Covering				
Symbol	Close	Price Chng %	OI Chng %	Buy Above	Symbol	Close	Price Chng %	OI Chng %	Buy Above
					MINDTREE	464.45	0.11	-4.59	468.25
					INFRATEL	391.2	0.62	-4.06	394.83
					UBL	810.3	0.71	-3.89	817.73
					HCLTECH	887.25	1.54	-1.89	895.31
Short Built Up					Long Liquidation				
Symbol	Close	Price Chng %	OI Chng %	Sell Below	Symbol	Close	Price Chng %	OI Chng %	Sell Below
RELCAPITAL	663.4	-7.95	4.31	641.97	TORNTPHARM	1263.05	-6.31	-30.79	1219.14
HCC	35	-5.66	3.74	34.20	DIVISLAB	972.6	-1.79	-22.56	956.19
UNIONBANK	130.1	-4.48	3.53	128.06	WOCKPHARMA	612.4	-6.88	-21.81	590.68
JINDALSTEL	139.35	-8.26	3.20	134.59	NESTLEIND	7163.7	-0.11	-20.96	7128.59

India VIX v/s Nifty Chart



- ❖ The India Volatility Index increased by 10.12% and reached 12.81.
- ❖ The Nifty Put Call Ratio (PCR) finally stood at 0.95 for September month contract.
- ❖ The top five scrips with highest PCR on OI were the Ramco Cements (2.87), Indiabulls Real Estate (1.83), Oracle Financial Services Software (1.81), Dewan Housing Finance Corporation (1.28) and Tech Mahindra (1.25).

Derivative Strategy

Pay- Off Chart

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