

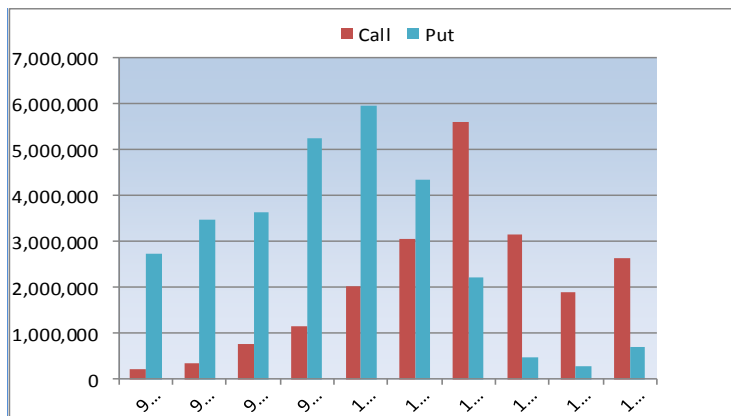
Highlights

- ❖ The Nifty was down by 5.55 points or 0.05% to settle at 10,147.55.
- ❖ 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 10100 for the Target of 10200-10250.**
- ❖ Nifty September 2017 futures closed at 10168.85 on Tuesday at a premium of 21.30 points over spot closing of 10147.55.
- ❖ Among Nifty calls, 10200 SP from the September month expiry was the most active call with an addition of 1.8 lakh open interests. Among Nifty puts, 10100 SP from the September month expiry was the most active put with an addition of 2.6 lakh open interests.
- ❖ Nifty September futures saw an addition of 40 thousand units, taking the total outstanding open interest to 2.05 Cr. units.
- ❖ Among most active underlying, Tata Motors witnessed a contraction of 74.8 lakh units of Open Interest in the September month futures contract, followed by Divi's Laboratories witnessing an addition of 1.4 lakh units of Open Interest in the September month contract, Tata Steel witnessed an addition of 6.2 lakh units of Open Interest in the September month contract.

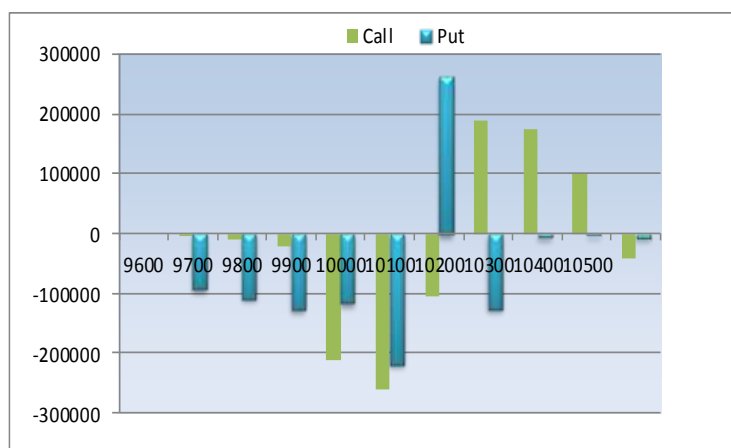
- ❖ The top gainers on Nifty were GAIL India up by 5.43%, Tata Motors up by 4.77%, Tata Motors - DVR up by 3.36%, Bharti Infratel up by 2.30% and Kotak Mahindra Bank up by 1.91%.

- ❖ On the flip side, Coal India down by 2.38%, Aurobindo Pharma down by 2.26%, Sun Pharma down by 1.26%, Hindalco down by 1.20% and SBI down by 1.02% were the top losers.

Nifty Options - OI Distribution



Nifty Options – Change in OI

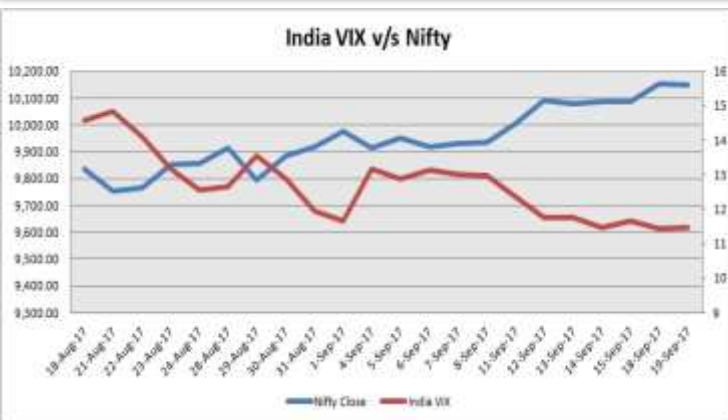


FII & DII Derivative Statistics

Provisional Cash Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
FII's	2,984	4,704	(1,720)
DII's	3,602	3,680	(78)
Provisional FII's & F&O Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
Net Value	39,015	39,611	(596)
Index Futures	860	1,889	(1,029)
Index Options	25,813	25,464	349
Stock Futures	6,607	6,598	9
Stock Options	5,736	5,662	74

Long Built Up					Short Covering				
Symbol	Close	Price Chng %	OI Chng %	Buy Above	Symbol	Close	Price Chng %	OI Chng %	Buy Above
KAJARIACER	740.15	4.03	24.37	754.49	PIDILITIND	856.05	1.41	-21.59	867.57
TATACHEM	660	2.32	18.35	669.38	TATAMOTORS	423.45	4.08	-20.35	428.66
MGL	1129.4	0.68	13.87	1138.40	TORNTPHARM	1260.8	0.99	-14.74	1272.11
BEML	1940.5	4.28	11.95	1977.36	MFSL	647.1	2.57	-7.32	656.15
Short Built Up					Long Liquidation				
Symbol	Close	Price Chng %	OI Chng %	Sell Below	Symbol	Close	Price Chng %	OI Chng %	Sell Below
INDIGO	1151.8	-1.42	16.91	1136.77	JUSTDIAL	409.95	-0.51	-31.49	405.48
PEL	2786.1	-2.44	12.23	2754.93	HEXAWARE	279.5	-0.18	-6.41	277.67
GRANULES	131.5	-2.56	9.53	129.74	JPASSOCIAT	17.65	-4.59	-5.58	16.60
LICHSGFIN	652.45	-1.14	6.53	647.27	AUROPHARMA	748.4	-2.09	-4.51	737.68

India VIX v/s Nifty Chart



- ❖ The India Volatility Index increased by 0.20% and reached 11.46.
- ❖ The Nifty Put Call Ratio (PCR) finally stood at 1.50 for September month contract.
- ❖ The top five scrips with highest PCR on OI were the Ramco Cements (2.23), Oracle Financial Services Software (1.81), Indiabulls Real Estate (1.58), KPIT Technologies (1.21) and Dewan Housing Finance Corporation (1.20).

Derivative Strategy

Pay- Off Chart

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