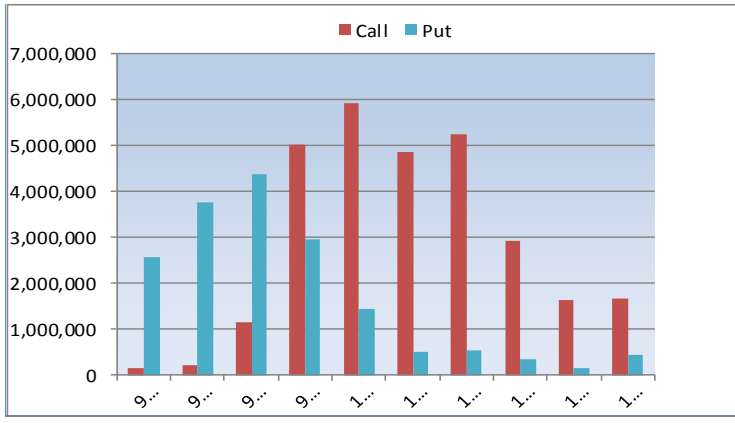


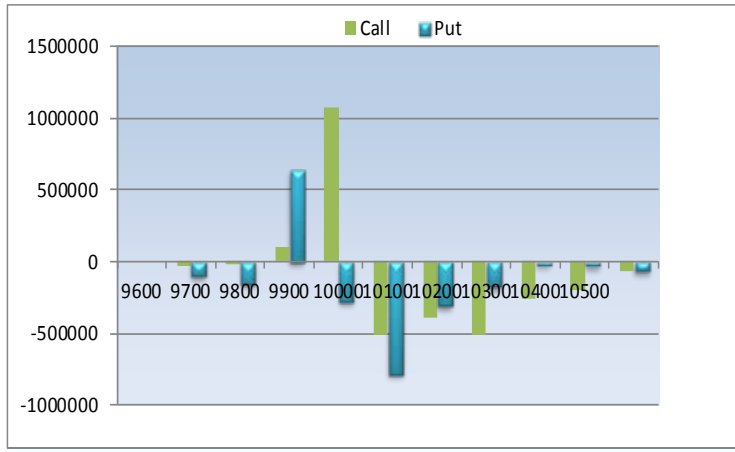
Highlights

- ❖ The Nifty was down by 1.10 points or 0.01% to settle at 9,871.50.
- ❖ As per the OI data, the maximum OI outstanding for Calls was at 10000 SP and that for Puts was at 9800 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 9866.95 on Tuesday at a discount of 4.55 points over spot closing of 9,871.50.
- ❖ Among Nifty calls, 9900 SP from the September month expiry was the most active call with an addition of 10.7 lakh open interests. Among Nifty puts, 9,800 SP from the September month expiry was the most active put with an addition of 6.3 lakh million open interests.
- ❖ Nifty September futures saw a contraction of 19.1 lakh units, taking the total outstanding open interest to 1.76 Cr. units.
- ❖ Among most active underlying, Tata Steel witnessed a contraction of 35.9 lakh units of Open Interest in the September month futures contract, followed by Dewan Housing Finance Corporation witnessing a contraction of 1.06 Cr. units of Open Interest in the September month contract, Vedanta witnessed a contraction of 91.6 lakh units of Open Interest in the September month contract.
- ❖ The top gainers on Nifty were Vedanta up by 3.54%, ONGC up by 3.31%, Indiabulls Housing up by 2.95%, Tata Steel up by 2.39% and Axis Bank up by 2.19%.
- ❖ On the flip side, Bharti Infratel down by 3.92%, BPCL down by 3.83%, Tata Power down by 2.44%, Hindustan Unilever down by 2.42% and Asian Paints down by 2.17% were the top losers.

Nifty Options - OI Distribution



Nifty Options – Change in OI

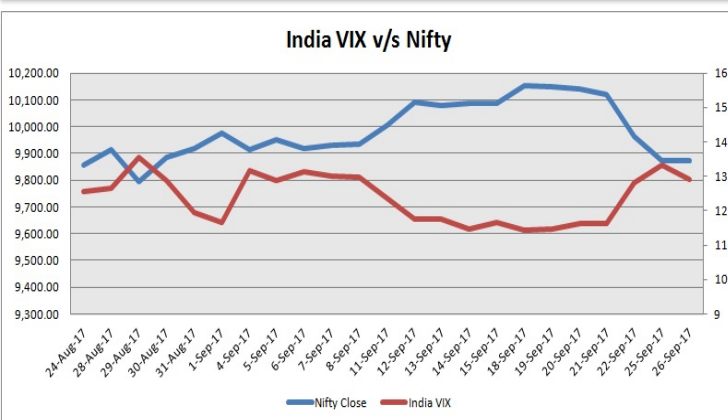


FII & DII Derivative Statistics

Provisional Cash Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
FII's	3,557	5,472	(1,916)
DII's	4,434	2,897	1,537
Provisional FII's & F&O Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
Net Value	105,043	104,945	98
Index Futures	4,213	5,476	(1,263)
Index Options	76,286	75,458	828
Stock Futures	19,475	19,154	320
Stock Options	5,070	4,857	213

Long Built Up					Short Covering				
Symbol	Close	Price Chng %	OI Chng %	Buy Above	Symbol	Close	Price Chng %	OI Chng %	Buy Above
					INFIBEAM	125.6	5.06	-137.96	129.36
					IBREALEST	211	4.77	-109.83	216.44
					DHFL	557.25	5.35	-102.58	569.89
					JSWSTEEL	242.9	2.23	-85.42	246.62
Short Built Up					Long Liquidation				
Symbol	Close	Price Chng %	OI Chng %	Sell Below	Symbol	Close	Price Chng %	OI Chng %	Sell Below
ACC	1632.4	-0.21	0.66	1620.50	DABUR	308.45	-1.42	-92.62	305.36
					HCLTECH	873.75	-0.26	-83.95	865.69
					SUNTV	771.25	-1.84	-55.71	756.41
					GODREJCP	912.4	-2.05	-53.50	900.90

India VIX v/s Nifty Chart



- ❖ The India Volatility Index decreased by 3.09% and reached 12.92.
- ❖ The Nifty Put Call Ratio (PCR) finally stood at 0.80 for September month contract.
- ❖ The top five scrips with highest PCR on OI were the Ramco Cements (2.78), Oracle Financial Services Software (1.81), Indiabulls Real Estate (1.61), Dewan Housing Finance Corporation (1.58) and Kajaria Ceramics (1.27).

Derivative Strategy

Pay- Off Chart

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