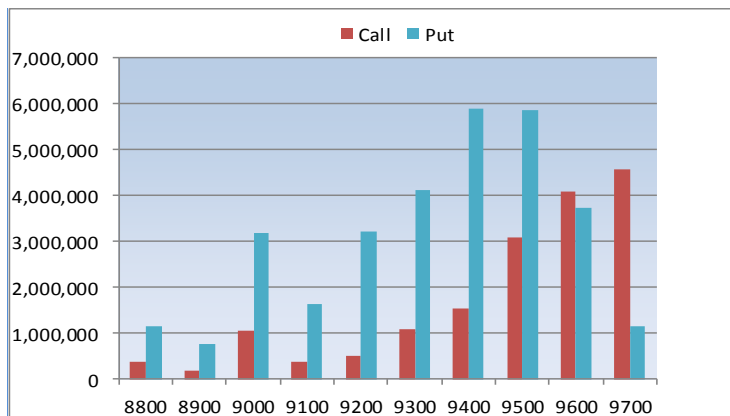


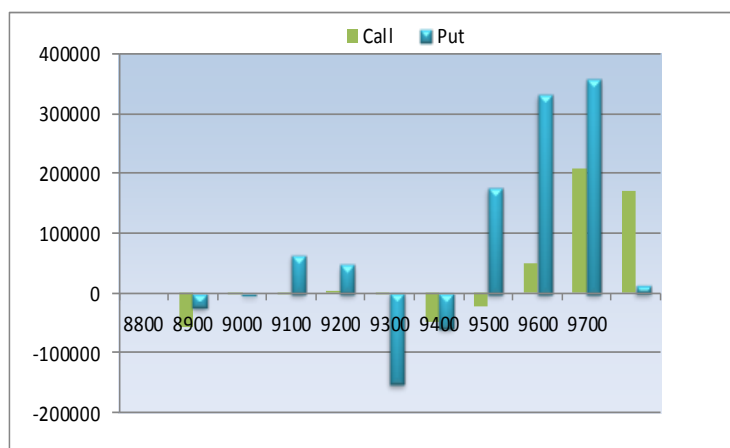
Highlights

- ❖ The Nifty was down by 5.15 points or 0.05% to settle at 9,616.10.
- ❖ As per the OI data, the maximum OI outstanding for Calls was at 9700 SP and that for Puts was at 9400 SP. Besides, for trading purpose, **one could Buy NIFTY with the SL of 9580 for the Target of 9700.**
- ❖ Nifty June 2017 futures closed at 9626.05 on Wednesday at a premium of 4.80 points over spot closing of 9621.25.
- ❖ Among Nifty calls, 9700 SP from the June month expiry was the most active call with an addition of 1.6 lakh open interests. Among Nifty puts, 9500 SP from the June month expiry was the most active put with an addition of 3.3 lakh open interests.
- ❖ Nifty June futures saw an addition of 3.2 lakh units, taking the total outstanding open interest to 2.21 Cr. units.
- ❖ Among most active underlying, Maruti Suzuki India witnessed an addition of 40 thousand units of Open Interest in the June month futures contract, followed by Tata Steel witnessing an addition of 1.1 lakh units of Open Interest in the June month contract, ICICI Bank witnessed a contraction of 26.6 lakh units of Open Interest in the June month contract.
- ❖ The top gainers on Nifty were Adani Ports & Special Economic Zone up by 3.45%, Bharti Infratel up by 2.78%, Hindustan Unilever up by 2.71%, Bosch up by 2.45% and Larsen & Toubro up by 2.06%.
- ❖ On the flip side, Indian Oil Corporation down by 3.60%, Vedanta down by 3.23%, ICICI Bank down by 2.01%, Hindalco down by 1.57% and Tata Steel down by 1.48% 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 | 4,499 | 5,016 | (517) |
| DII | 2,445 | 2,273 | 172 |
| Provisional FIIs & F&O Market (Rs. Cr) | | | |
| | Buy Value | Sell Value | Net Value |
| Net Value | 53,466 | 53,409 | 57 |
| Index Futures | 1,368 | 1,024 | 345 |
| Index Options | 41,120 | 40,974 | 145 |
| Stock Futures | 6,905 | 7,455 | (549) |
| Stock Options | 4,073 | 3,955 | 117 |

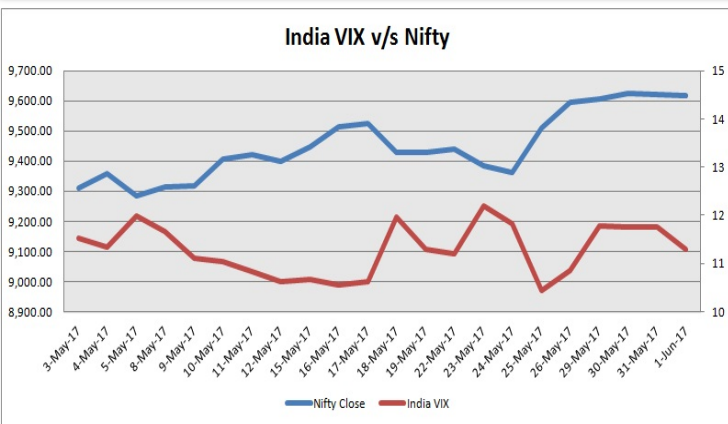
| Long Built Up | | | | |
|---------------|---------|--------------|-----------|-----------|
| Symbol | Close | Price Chng % | OI Chng % | Buy Above |
| COLPAL | 1043.05 | 2.14 | 28.11 | 1056.80 |
| CEATLTD | 1769.40 | 5.70 | 9.66 | 1811.36 |
| APOLLTYRE | 240.90 | 5.96 | 9.03 | 246.95 |
| SYNDIBANK | 78.40 | 1.16 | 5.34 | 79.68 |

| Short Built Up | | | | |
|----------------|---------|--------------|-----------|------------|
| Symbol | Close | Price Chng % | OI Chng % | Sell Below |
| TORNTPHARM | 1189.95 | -2.69 | 19.26 | 1159.43 |
| GODREJCP | 1823.45 | -0.01 | 8.84 | 1815.73 |
| CUMMINSIND | 926.95 | -1.39 | 4.37 | 918.13 |
| DLF | 177.95 | -1.36 | 4.09 | 175.89 |

| Short Covering | | | | |
|----------------|--------|--------------|-----------|-----------|
| Symbol | Close | Price Chng % | OI Chng % | Buy Above |
| BANKBARODA | 179.00 | 0.99 | -7.79 | 180.45 |
| HDIL | 91.10 | 1.50 | -7.70 | 91.92 |
| ADANIPTS | 350.30 | 2.64 | -6.61 | 355.15 |
| GLENMARK | 659.05 | 3.15 | -6.29 | 665.95 |

| Long Liquidation | | | | |
|------------------|---------|--------------|-----------|------------|
| Symbol | Close | Price Chng % | OI Chng % | Sell Below |
| RELCAPITAL | 552.85 | -1.89 | -7.26 | 544.79 |
| HAVELLS | 484.55 | -0.26 | -4.57 | 479.56 |
| IGL | 1067.20 | -0.35 | -4.11 | 1059.75 |
| PTC | 93.60 | -0.79 | -3.44 | 93.08 |

India VIX v/s Nifty Chart

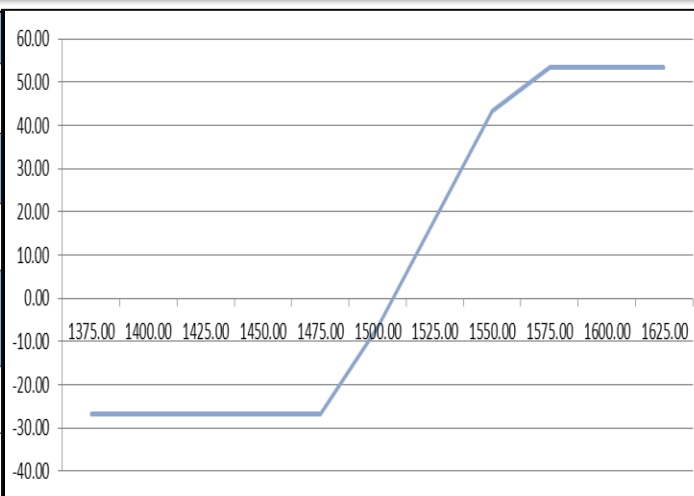


- ❖ The India Volatility Index decreased by 3.86% and reached 11.30.
- ❖ The Nifty Put Call Ratio (PCR) finally stood at 1.16 for June month contract.
- ❖ The top five scrips with highest PCR on OI were Amara Raja Batteries (2.69), V-Guard Industries (2.50), Indraprastha Gas (1.44), Raymond (1.33) and Engineers India (1.13).

Derivative Strategy

Pay- Off Chart

| YESBANK CMP : 1490 | | | | | |
|---|-----|-------------------------|--------|-------------|---------|
| View – Bullish | | Bull Call Spread | | | |
| Max. Profit of 53.35 (Rs. 18672.50), Max. Loss of 26.65 (Rs. 9327.50) | | | | | |
| Expiry Date – 29 th June 2017 | | | | | |
| Option | | | | | |
| BUY / SELL | QTY | STRIKE PRICE | SERIES | OPTION TYPE | Premium |
| Buy | 350 | 1480 | June | CE | 42.45 |
| Sell | 350 | 1560 | June | CE | 15.80 |



Contact Us

Kkunal Parar

Sr. Research Associate

kkunal.parar@choiceindia.com

Vikas Chaudhari

Research Associate

vikas.chaudhari@choiceindia.com

Kapil Shah

Research Associate

kapil.shah@choiceindia.com

Amit Pathania

Research Associate

amit.pathania@choiceindia.com



customercare@choiceindia.com



www.choicebroking.in



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