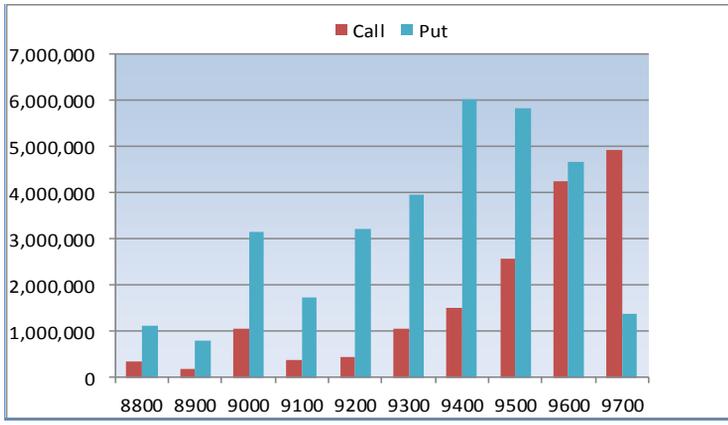


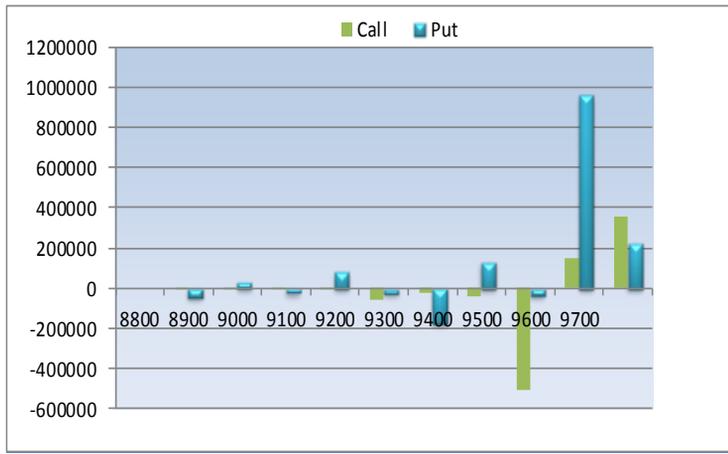
Highlights

- ❖ The Nifty was down up by 37.40 points or 0.39% to settle at 9,653.50.
- ❖ 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 9720.**
- ❖ Nifty June 2017 futures closed at 9652.60 on Friday at a discount of 0.90 points over spot closing of 9653.50.
- ❖ Among Nifty calls, 9700 SP from the June month expiry was the most active call with an addition of 3.5 lakh open interests. Among Nifty puts, 9600 SP from the June month expiry was the most active put with an addition of 9.5 lakh open interests.
- ❖ Nifty June futures saw a contraction of 40 thousand units, taking the total outstanding open interest to 2.21 Cr. units.
- ❖ Among most active underlying, GMR Infrastructure witnessed an addition of 2.38 Cr. units of Open Interest in the June month futures contract, followed by Tata Steel witnessing an addition of 5.7 Cr. units of Open Interest in the June month contract, State Bank of India witnessed an addition of 21.6 lakh units of Open Interest in the June month contract.
- ❖ The top gainers on Nifty were Hero MotoCorp up by 3.12%, Cipla up by 2.74%, Adani Ports & Special Economic Zone up by 2.51%, Yes Bank up by 2.46% and Aurobindo Pharma up by 2.11%.
- ❖ On the flip side, BPCL down by 1.91%, GAIL India down by 1.83%, Indiabulls Housing down by 1.17%, Vedanta down by 1.04% and Tata Steel down by 1.04% 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	4,247	4,306	(59)
DII	2,421	2,198	222
Provisional FII & F&O Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
Net Value	33,711	33,180	531
Index Futures	1,324	1,534	(210)
Index Options	21,768	21,104	664
Stock Futures	6,995	6,996	(1)
Stock Options	3,625	3,546	79

Long Built Up

Symbol	Close	Price Chng %	OI Chng %	Buy Above
NCC	88.60	1.43	14.23	89.80
MARICO	323.90	1.66	11.90	327.13
PIDILITIND	796.85	3.72	10.55	809.63
CADILAHC	497.15	5.14	9.25	509.37

Short Built Up

Symbol	Close	Price Chng %	OI Chng %	Sell Below
M&M	1424.60	-0.51	8.21	1416.58
COLPAL	1032.85	-0.98	5.35	1024.54
PFC	128.65	-2.17	4.22	126.34
BANKBARODA	178.70	-0.17	4.22	177.02

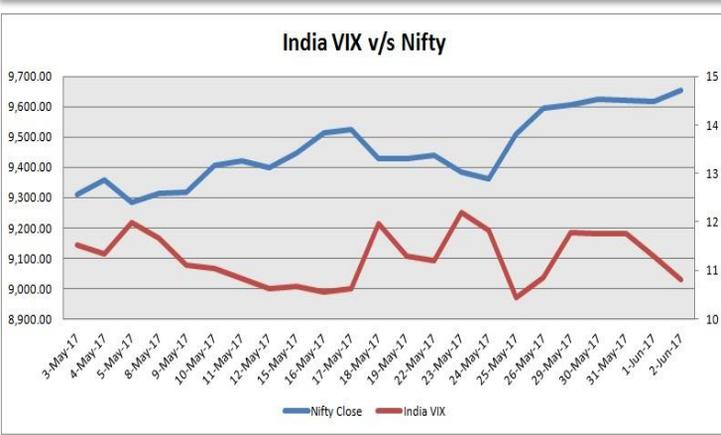
Short Covering

Symbol	Close	Price Chng %	OI Chng %	Buy Above
APOLLLOTYRE	244.55	1.52	-9.16	247.26
PETRONET	447.15	0.75	-6.45	449.80
JUBLFOOD	925.20	2.11	-5.94	934.54
SOUTHBANK	28.85	0.87	-5.06	29.08

Long Liquidation

Symbol	Close	Price Chng %	OI Chng %	Sell Below
LT	1790.50	-0.51	-12.78	1780.93
DLF	177.35	-0.34	-7.21	175.59
ACC	1648.35	-0.91	-6.42	1635.21
BHARATFORG	1198.55	-0.85	-5.62	1190.72

India VIX v/s Nifty Chart

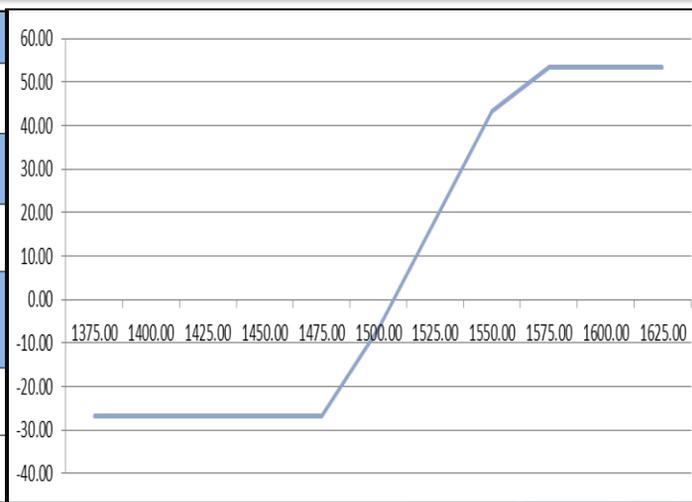


- ❖ The India Volatility Index decreased by 4.40% and reached 10.81.
- ❖ The Nifty Put Call Ratio (PCR) finally stood at 1.15 for June month contract.
- ❖ The top five scrips with highest PCR on OI were V-Guard Industries (3.33), Amara Raja Batteries (2.69), Raymond (1.17), Engineers India (1.14) and Indraprastha Gas (1.13).

Derivative Strategy

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 – 29th 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												

Pay- Off Chart



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