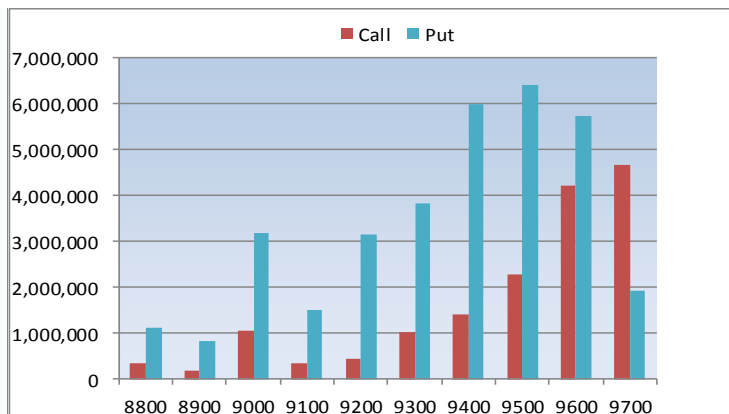


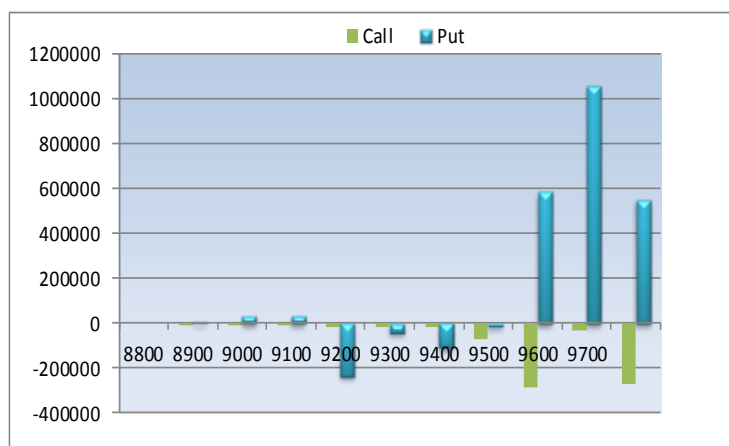
## Highlights

- ❖ The Nifty was up by 21.60 points or 0.22% to settle at 9,675.10.
- ❖ As per the OI data, the maximum OI outstanding for Calls was at 9700 SP and that for Puts was at 9500 SP. Besides, for trading purpose, **one could Buy NIFTY with the SL of 9640 for the Target of 9750.**
- ❖ Nifty June 2017 futures closed at 9685.50 on Monday at a premium of 10.40 points over spot closing of 9675.10.
- ❖ Among Nifty calls, 9700 SP from the June month expiry was the most active call with a contraction of 2.6 lakh open interests. Among Nifty puts, 9600 SP from the June month expiry was the most active put with an addition of 10.5 lakh open interests.
- ❖ Nifty June futures saw a contraction of 20 thousand units, taking the total outstanding open interest to 2.21 Cr. units.
- ❖ Among most active underlying, Titan Company witnessed an addition of 16.4 lakh units of Open Interest in the June month futures contract, followed by Tata Steel witnessing a contraction of 1.5 lakh units of Open Interest in the June month contract, Yes Bank witnessed an addition of 1.1 lakh units of Open Interest in the June month contract.
- ❖ The top gainers on Nifty were Indiabulls Housing up by 3.46%, Yes Bank up by 2.58%, TCS up by 1.99%, Indian Oil up by 1.74% and Bharti Infratel up by 1.57%.
- ❖ On the flip side, Coal India down by 1.58%, Ultratech Cement down by 1.43%, GAIL India down by 1.11%, Infosys down by 1.08% and Lupin down by 0.96% 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	4,220	3,743	477
DII's	1,794	1,781	14
Provisional FII's & F&O Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
Net Value	35,535	34,033	1,502
Index Futures	1,356	1,161	195
Index Options	24,748	23,944	804
Stock Futures	6,231	5,753	477
Stock Options	3,201	3,175	26

## Long Built Up

Symbol	Close	Price Chng %	OI Chng %	Buy Above
PAGEIND	14565.15	1.27	34.39	14829.13
TITAN	552.95	16.36	24.48	577.32
PCJEWELLER	552.00	9.32	10.58	571.31
PIDILITIND	799.60	0.35	5.98	805.46

## Short Built Up

Symbol	Close	Price Chng %	OI Chng %	Sell Below
KPIT	111.95	-4.56	8.84	109.43
GODREJCP	1818.90	-0.44	4.31	1802.11
COLPAL	1026.40	-0.62	4.26	1019.47
IFCI	24.85	-3.31	4.17	24.33

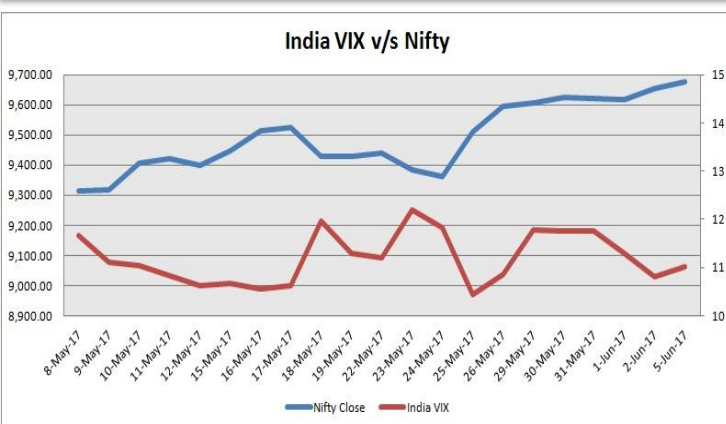
## Short Covering

Symbol	Close	Price Chng %	OI Chng %	Buy Above
ARVIND	393.85	3.26	-8.90	398.55
RELCAPITAL	559.05	1.10	-6.62	564.91
MCDOWELL-N	2489.80	6.01	-4.93	2561.21
DIVISLAB	632.90	1.75	-4.90	638.59

## Long Liquidation

Symbol	Close	Price Chng %	OI Chng %	Sell Below
CADILAHC	493.40	-0.75	-5.42	487.98
M&MFIN	375.55	-3.47	-3.14	370.49
ASIANPAINT	1158.20	-0.37	-2.56	1151.73
JSWSTEEL	189.00	-2.40	-2.41	186.77

## India VIX v/s Nifty Chart

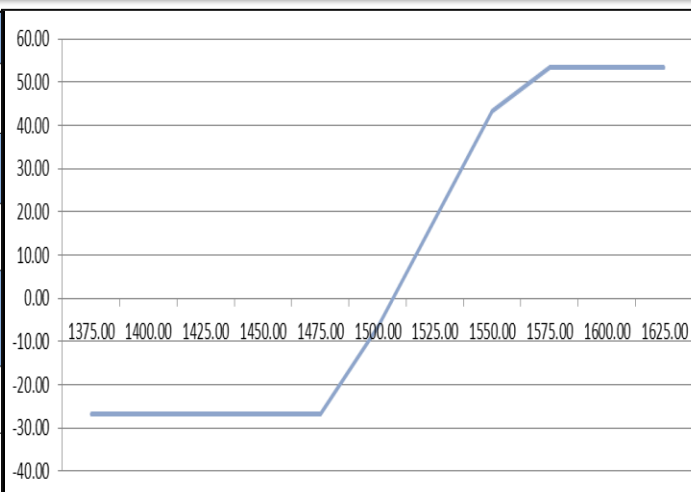


- ❖ The India Volatility Index increased by 1.89% and reached 11.01.
- ❖ The Nifty Put Call Ratio (PCR) finally stood at 1.23 for June month contract.
- ❖ The top five scrips with highest PCR on OI were Kajaria Ceramics (3.33), Amara Raja Batteries (2.61), Aditya Birla Nuvo (1.23), Indraprastha Gas (1.18) 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 <sup>th</sup> 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



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