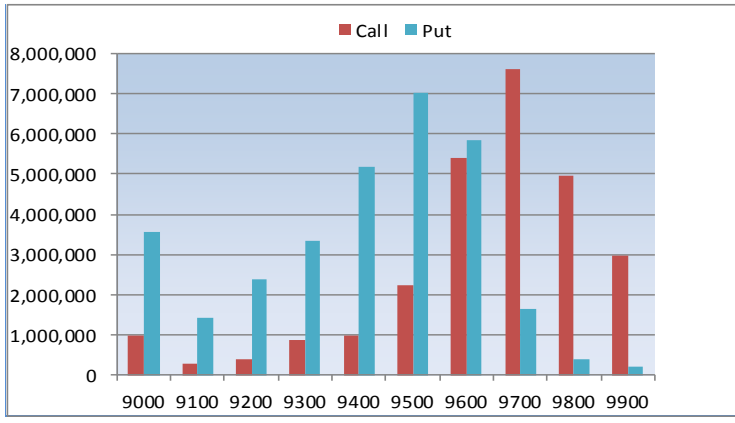


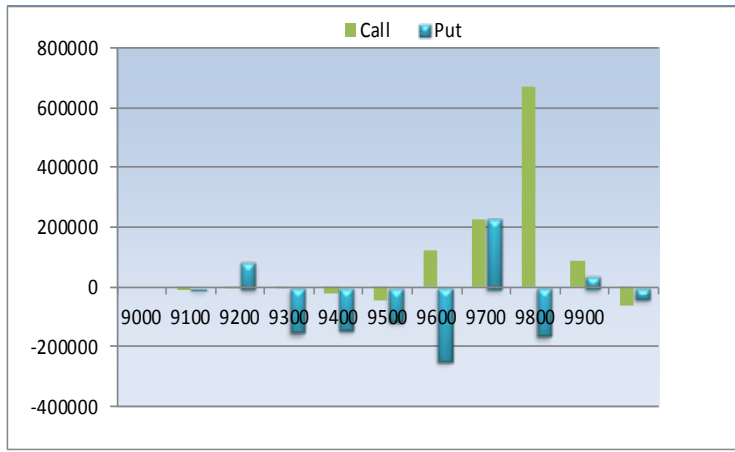
Highlights

- ❖ The Nifty was up by 10 points or 0.10% to settle at 9,588.05.
- ❖ 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 9500 for the Target of 9650-9700.**
- ❖ Nifty June 2017 futures closed at 9597.25 on Friday at a premium of 9.20 points over spot closing of 9588.05.
- ❖ Among Nifty calls, 9700 SP from the June month expiry was the most active call with an addition of 0.66 million open interests. Among Nifty puts, 9600 SP from the June month expiry was the most active put with an addition of 0.23 million open interests.
- ❖ Nifty June futures saw a contraction of 0.37 million units, taking the total outstanding open interest to 21.21 million units.
- ❖ Among most active underlying, Reliance Industries witnessed a contraction of 1.52 million units of Open Interest in the June month futures contract, followed by the Federal Bank witnessing an addition of 4.20 million units of Open Interest in the June month contract, State Bank of India witnessed a contraction of 2.76 million units of Open Interest in the June month contract.
- ❖ The top gainers on Nifty were Tata Motors - DVR up by 3.20%, Kotak Mahindra Bank up by 2.27%, ACC up by 1.92%, Ultratech Cement up by 1.65% and Tata Motors up by 1.58%.
- ❖ On the flip side, Lupin down by 4.34%, Sun Pharma down by 2.74%, Cipla down by 2.62%, Wipro down by 2.40% and Indiabulls Housing down by 1.74% were the top losers.

Nifty Options - OI Distribution



Nifty Options – Change in OI

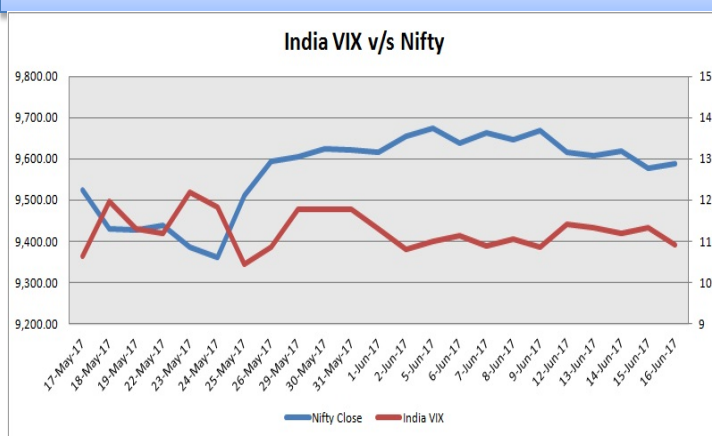


FII & DII Derivative Statistics

Provisional Cash Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
FII	7,936	8,701	(764)
DII	3,556	2,665	891
Provisional FII & F&O Market (Rs. Cr)			
			Net Value
Net Value	37,530	38,173	(643)
Index Futures	1,177	1,453	(276)
Index Options	24,152	24,041	111
Stock Futures	7,005	7,505	(500)
Stock Options	5,196	5,174	22

Long Built Up					Short Covering				
Symbol	Close	Price Chng %	OI Chng %	Buy Above	Symbol	Close	Price Chng %	OI Chng %	Buy Above
GODREJCP	1865.90	0.14	17.83	1888.03	MCX	1112.3	2.83	-12.98	1032.34
COLPAL	1098.35	1.85	14.51	1083.14	GODREJIND	625.95	2.14	-7.77	620.99
L&TFH	147.25	3.73	10.43	132.74	RELIANCE	1386.15	0.00	-11.48	1341.46
NBCC	201.95	1.71	9.39	200.86	UJJIVAN	323.85	6.39	-11.06	304.01
Short Built Up					Long Liquidation				
Symbol	Close	Price Chng %	OI Chng %	Sell Below	Symbol	Close	Price Chng %	OI Chng %	Sell Below
PCJEWELLER	503.3	-1.20	9.39	528.29	INFIBEAM	1030.75	-0.33	-34.56	976.80
GODREJIND	625.95	2.14	-7.77	620.99	GODREJIND	625.95	2.14	-7.77	620.99
TORNTPHARM	1212.65	-1.81	6.38	1207.71	VOLTAS	490.35	-1.08	-4.59	484.75
BERGEPAIN	251.85	-1.06	5.96	249.81	DHFL	455.8	-1.68	-2.83	433.03

India VIX v/s Nifty Chart



- ❖ The India Volatility Index decreased by 3.62% and reached 10.91.
- ❖ The Nifty Put Call Ratio (PCR) finally stood at 1.04 for June month contract.
- ❖ The top five scrips with highest PCR on OI were Amara Raja Batteries (2.40), Oriental Bank of Commerce (1.97), Cipla (1.13), HDFC Bank (1.12), and Kaveri Seed Company (1.01).

Derivative Strategy

Pay- Off Chart

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