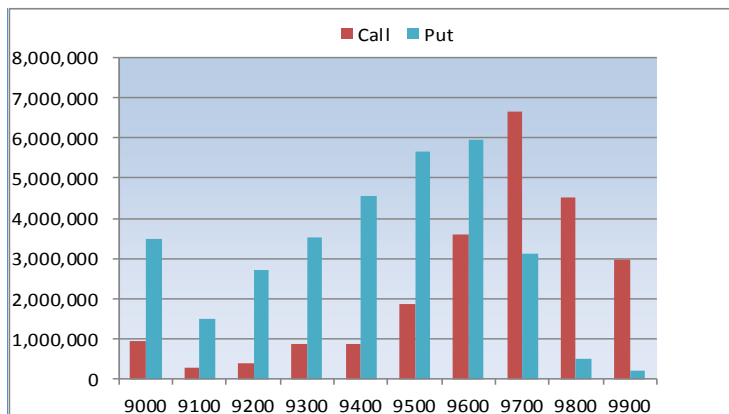


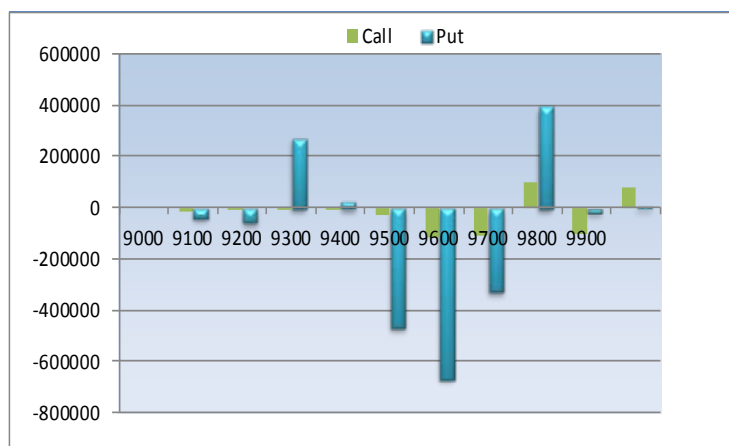
Highlights

- ❖ The Nifty was down by 4.05 points or 0.04% 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 9600 SP. Besides, for trading purpose, **one could Buy NIFTY with the SL of 9600 for the Target of 9700- 9750.**
- ❖ Nifty June 2017 futures closed at 9674.45 on Tuesday at a premium of 20.95 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 90 thousand open interests. Among Nifty puts, 9600 SP from the June month expiry was the most active put with a contraction of 3.2 lakh open interests.
- ❖ Nifty June futures saw a contraction of 40 thousand units, taking the total outstanding open interest to 2.10 Cr. units.
- ❖ Among most active underlying, Tata Motors witnessed a contraction of 2.6 lakh units of Open Interest in the June month futures contract, followed by Tata Steel witnessing a contraction of 2.7 lakh units of Open Interest in the June month contract, Maruti Suzuki India witnessed an addition of 80 thousand units of Open Interest in the June month contract.
- ❖ The top gainers on Nifty were Tata Power up by 5.51%, Tata Motors up by 3.14%, Tata Motors - DVR up by 1.70%, ONGC up by 1.66% and Infosys up by 1.61%.
- ❖ On the flip side, Power Grid down by 2.05%, Eicher Motors down by 1.85%, Lupin down by 1.74%, Axis Bank down by 1.66% and Bosch down by 1.55% were the top losers.

Nifty Options - OI Distribution



Nifty Options – Change in OI

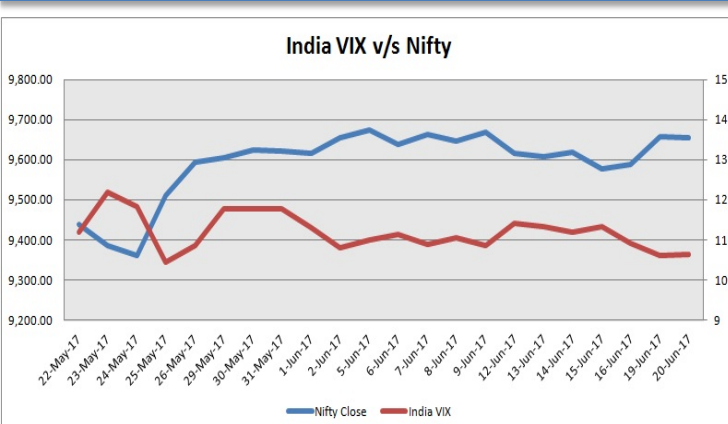


FII & DII Derivative Statistics

Provisional Cash Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
FII	4,297	4,610	(313)
DII	2,580	2,103	477
Provisional FII & F&O Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
Net Value	34,432	34,269	163
Index Futures	1,219	898	321
Index Options	22,662	22,318	344
Stock Futures	5,996	6,477	(480)
Stock Options	4,555	4,576	(21)

Long Built Up					Short Covering				
Symbol	Close	Price Chng %	OI Chng %	Buy Above	Symbol	Close	Price Chng %	OI Chng %	Buy Above
HEXAWARE	255.90	3.37	18.04	246.53	BALKRISIND	1625.05	0.61	-14.86	1627.92
CHOLAFIN	1136.65	3.87	17.88	1049.43	GODREJIND	625.95	2.14	-7.77	620.99
NIITTECH	577.80	0.85	15.38	562.61	PETRONET	444.25	1.38	-10.26	432.60
GODREJCP	1933.6	2.92	11.26	1888.03	IBREALEST	209.3	3.85	-9.61	171.91
Short Built Up					Long Liquidation				
Symbol	Close	Price Chng %	OI Chng %	Sell Below	Symbol	Close	Price Chng %	OI Chng %	Sell Below
EICHERMOT	27926.3	-2.12	8.66	29567.38	TATAELXSI	1623.25	-0.02	-6.73	1517.66
GODREJIND	625.95	2.14	-7.77	620.99	GODREJIND	625.95	2.14	-7.77	620.99
INDIANB	302.75	-2.04	6.22	305.94	PAGEIND	16455.5	-2.03	-5.24	15187.80
BPCL	667.55	-0.37	5.90	702.49	WOCKPHARMA	585.5	-0.86	-5.13	628.83

India VIX v/s Nifty Chart



- ❖ The India Volatility Index increased by 0.14% and reached 10.64.
- ❖ 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 (2.40), Oriental Bank of Commerce (1.95), Cipla (1.27), KPIT Technologies (1.19) and HDFC Bank (1.12).

Derivative Strategy

Pay- Off Chart

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