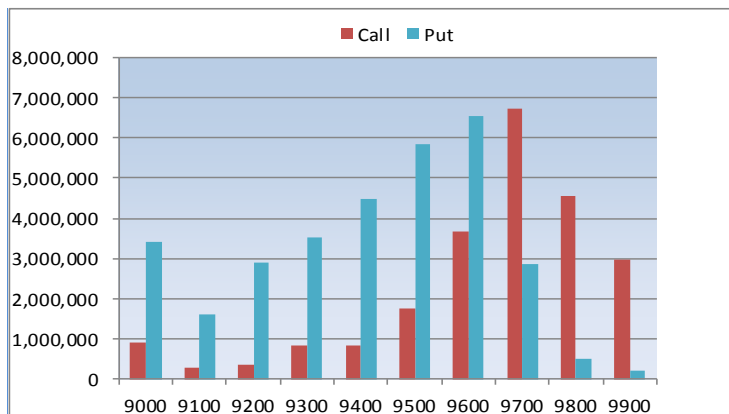


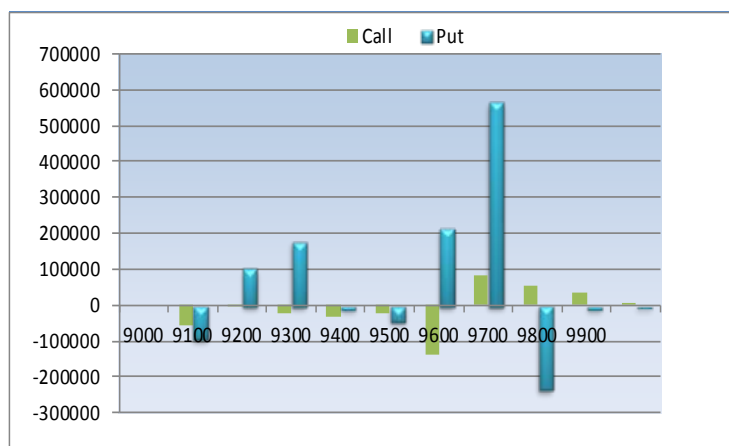
## Highlights

- ❖ The Nifty was down by 19.90 points or 0.21% to settle at 9,633.60.
- ❖ 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 9655.25 on Wednesday at a premium of 21.65 points over spot closing of 9633.60.
- ❖ Among Nifty calls, 9700 SP from the June month expiry was the most active call with an addition of 50 thousand open interests. Among Nifty puts, 9600 SP from the June month expiry was the most active put with an addition of 5.6 lakh open interests.
- ❖ Nifty June futures saw a contraction of 70 thousand units, taking the total outstanding open interest to 2.1 Cr. units.
- ❖ Among most active underlying, Reliance Industries witnessed a contraction of 6.0 lakh units of Open Interest in the June month futures contract, followed by Maruti Suzuki India witnessing an addition of 80 thousand units of Open Interest in the June month contract, Tata Steel witnessed a contraction of 16.0 lakh 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

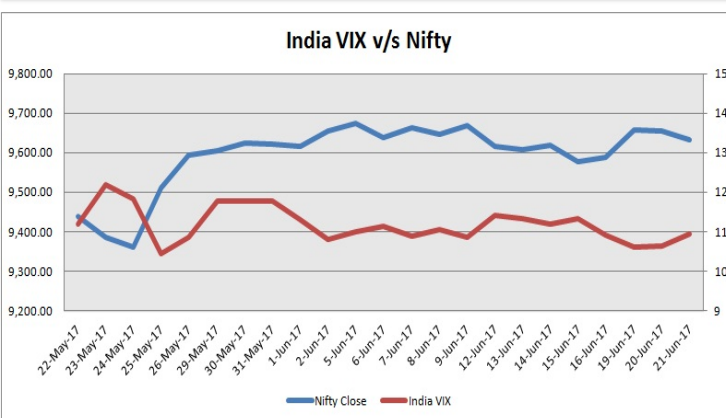


## FII & DII Derivative Statistics

Provisional Cash Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
FII	4,835	4,987	(153)
DII	6,554	6,595	(41)
Provisional FII & F&O Market (Rs. Cr)			
			Net Value
Net Value	43,555	43,644	(89)
Index Futures	1,157	1,247	(91)
Index Options	30,859	29,715	1,144
Stock Futures	6,425	7,525	(1,100)
Stock Options	5,113	5,156	(43)

Long Built Up					Short Covering				
Symbol	Close	Price Chng %	OI Chng %	Buy Above	Symbol	Close	Price Chng %	OI Chng %	Buy Above
PCJEWELLER	525.30	2.57	25.55	539.21	INFIBEAM	1047.95	0.34	-22.67	987.50
GODREJCP	1953.3	1.02	13.81	1888.03	GODREJIND	625.95	2.14	-7.77	620.99
LT	1760.85	0.21	4.59	1790.14	NIITTECH	582	0.73	-16.07	562.61
GSFC	124.95	0.97	4.34	130.05	IDBI	57.15	1.96	-8.25	60.02
Short Built Up					Long Liquidation				
Symbol	Close	Price Chng %	OI Chng %	Sell Below	Symbol	Close	Price Chng %	OI Chng %	Sell Below
FEDERALBNK	117.4	-1.63	11.20	115.42	MINDTREE	521.4	-0.11	-6.67	538.22
GODREJIND	625.95	2.14	-7.77	620.99	GODREJIND	625.95	2.14	-7.77	620.99
EICHERMOT	27563.4	-1.30	7.25	29567.38	ESCORTS	720.55	-1.00	-5.89	748.94
MOTHERSUMI	475.3	-1.34	7.19	460.33	TATASTEEL	519.7	-0.74	-5.80	495.07

### India VIX v/s Nifty Chart



- ❖ The India Volatility Index increased by 2.42% and reached 10.91.
- ❖ 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 Amara Raja Batteries (2.31), Oriental Bank of Commerce (1.98), Cipla (1.22), HDFC Bank (1.19) and KPIT Technologies (1.19).

### Derivative Strategy

### Pay- Off Chart

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