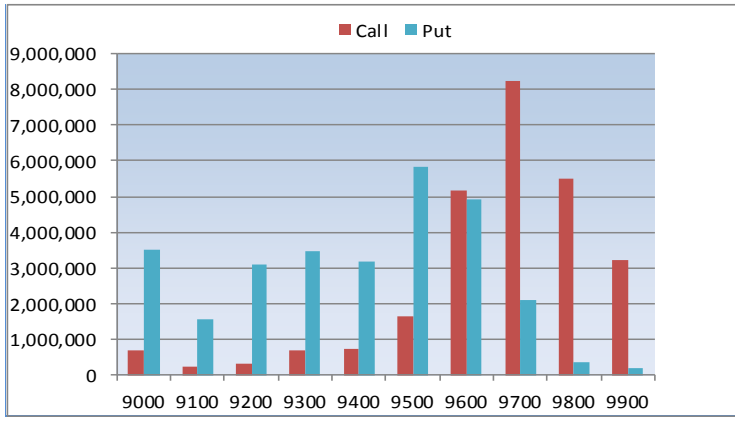


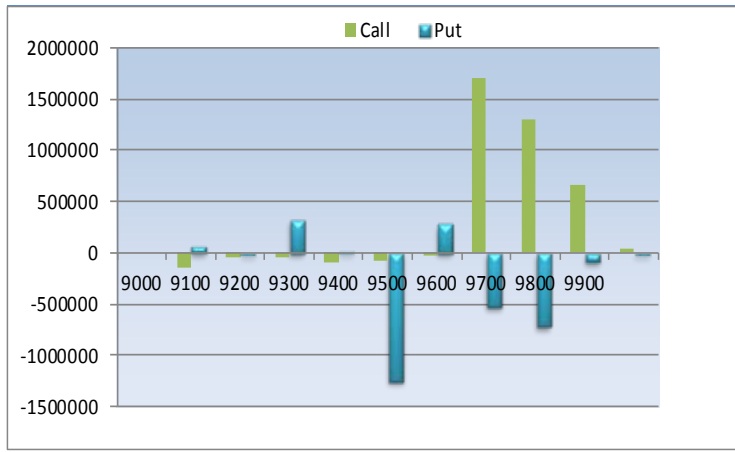
## Highlights

- ❖ The Nifty was down by 55.05 points or 0.57% to settle at 9,574.95.
- ❖ 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 only above 9620 with the SL of 9570 for the Target of 9700.**
- ❖ Nifty June 2017 futures closed at 9590.05 on Friday at a premium of 15.10 points over spot closing of 9574.95.
- ❖ Among Nifty calls, 9700 SP from the June month expiry was the most active call with an addition of 12.9 lakh open interests. Among Nifty puts, 9600 SP from the June month expiry was the most active put with a contraction of 5.1 lakh open interests.
- ❖ Nifty June futures saw a contraction of 8.9 lakh units, taking the total outstanding open interest to 1.94 Cr. units.
- ❖ Among most active underlying, ICICI Bank witnessed a contraction of 1.25 Cr. units of Open Interest in the June month futures contract, followed by State Bank of India witnessing a contraction of 26.1 lakh units of Open Interest in the June month contract, DLF witnessed a contraction of 37.7 lakh units of Open Interest in the June month contract.
- ❖ The top gainers on Nifty were Power Grid up by 1.88%, Vedanta up by 1.24%, Sun Pharma up by 1.01%, Aurobindo Pharma up by 0.98% and Wipro up by 0.76%.
- ❖ On the flip side, Bank of Baroda down by 2.82%, Indian Oil Corporation down by 2.45%, Eicher Motors down by 2.20%, Tata Motors down by 2.07% and Bosch down by 2.00% were the top losers.

## Nifty Options - OI Distribution



## Nifty Options – Change in OI

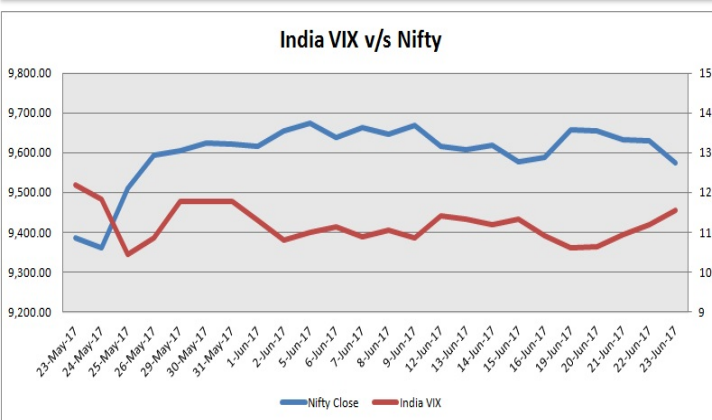


## FII & DII Derivative Statistics

Provisional Cash Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
<b>FIIs</b>	<b>4,876</b>	<b>4,606</b>	<b>270</b>
<b>DIIs</b>	<b>2,537</b>	<b>2,583</b>	<b>(46)</b>
Provisional FIIs & F&O Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
<b>Net Value</b>	<b>72,649</b>	<b>71,580</b>	<b>1,069</b>
<b>Index Futures</b>	<b>3,384</b>	<b>2,486</b>	<b>898</b>
<b>Index Options</b>	<b>46,089</b>	<b>45,546</b>	<b>544</b>
<b>Stock Futures</b>	<b>15,266</b>	<b>15,517</b>	<b>(251)</b>
<b>Stock Options</b>	<b>7,910</b>	<b>8,032</b>	<b>(122)</b>

Long Built Up					Short Covering				
Symbol	Close	Price Chng %	OI Chng %	Buy Above	Symbol	Close	Price Chng %	OI Chng %	Buy Above
JPASSOCIAT	18.85	14.94	16.22	12.92	HCLTECH	853.1	0.42	-39.81	877.39
CADILAHC	525.85	0.35	0.05	547.69	GODREJIND	625.95	2.14	-7.77	620.99
					RCOM	21.35	5.69	-15.38	19.31
					ICICIBANK	291.7	0.53	-12.85	322.05
Short Built Up					Long Liquidation				
Symbol	Close	Price Chng %	OI Chng %	Sell Below	Symbol	Close	Price Chng %	OI Chng %	Sell Below
VOLTAS	454.25	-2.47	3.37	484.75	NESTLEIND	6651.1	-1.82	-39.02	6656.23
GODREJIND	625.95	2.14	-7.77	620.99	GODREJIND	625.95	2.14	-7.77	620.99
SRF	1591.4	-2.44	0.92	1672.62	JUSTDIAL	392.7	-0.04	-28.18	428.24
NHPC	32.6	-2.25	0.41	31.33	CENTURYTEX	1120.3	-0.05	-27.59	1066.83

### India VIX v/s Nifty Chart



- ❖ The India Volatility Index increased by 3.12% and reached 11.55.
- ❖ The Nifty Put Call Ratio (PCR) finally stood at 1 for June month contract.
- ❖ The top five scrips with highest PCR on OI were Amara Raja Batteries (2), Oriental Bank of Commerce (2), KPIT Technologies (1), Colgate-Palmolive (India) and Cipla (1).

### Derivative Strategy

### Pay- Off Chart

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