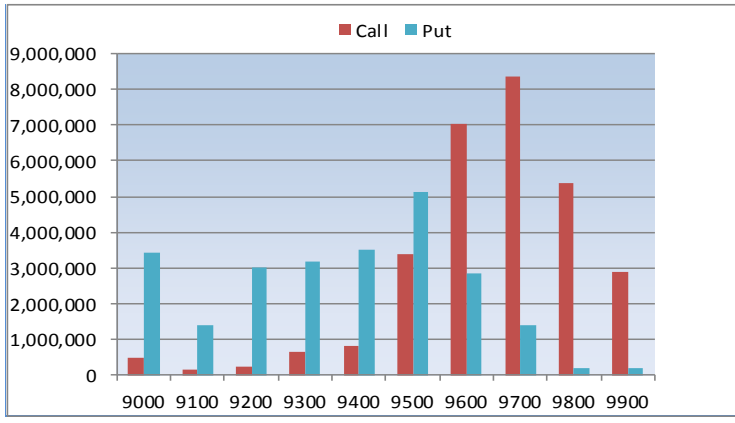


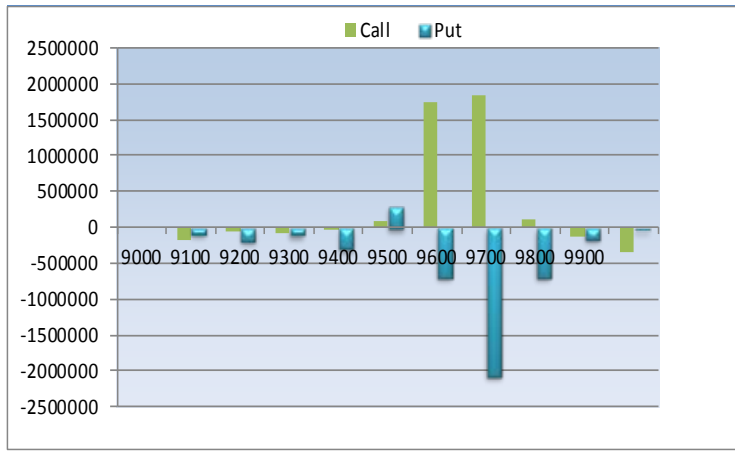
Highlights

- ❖ The Nifty was down by 63.55 points or 0.66% to settle at 9,511.40.
- ❖ 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 Sell on rise NIFTY upto 9550 with the SL of 9600 for the Target of 9400.**
- ❖ Nifty June 2017 futures closed at 9513.00 on Tuesday at a premium of 1.60 points over spot closing of 9511.40.
- ❖ Among Nifty calls, 9600 SP from the June month expiry was the most active call with an addition of 18.4 lakh open interests. Among Nifty puts, 9500 SP from the June month expiry was the most active put with a contraction of 6.8 lakh open interests.
- ❖ Nifty June futures saw a contraction of 62.0 lakh units, taking the total outstanding open interest to 1.32 Cr. units.
- ❖ Among most active underlying, State Bank of India witnessed a contraction of 1.10 Cr. units of Open Interest in the June month futures contract, followed by Reliance Industries witnessing a contraction of 34.5 lakh units of Open Interest in the June month contract, HDFC Bank witnessed a contraction of 50.0 lakh units of Open Interest in the June month contract.
- ❖ The top gainers on Nifty were Indian Oil Corporation up by 1.96%, GAIL India up by 1.54%, Hero MotoCorp up by 1.30%, Bharti Airtel up by 1.28% and ONGC up by 1.17%.
- ❖ On the flip side, Bank of Baroda down by 4.07%, ACC down by 4.04%, Zee Entertainment down by 3.71%, Ultratech Cement down by 3.20% and SBI down by 2.99% were the top losers.

Nifty Options - OI Distribution



Nifty Options – Change in OI

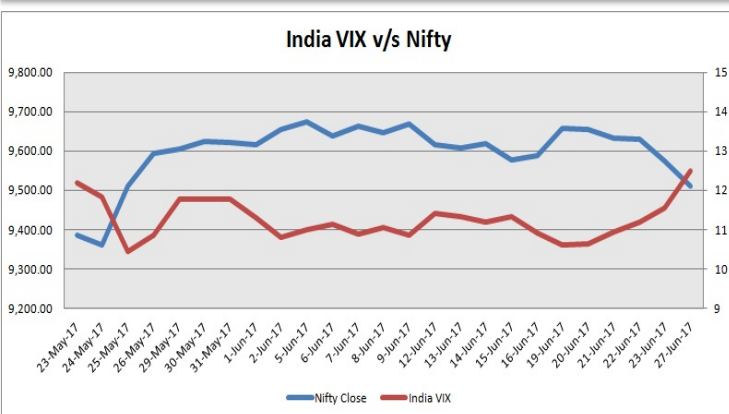


FII & DII Derivative Statistics

Provisional Cash Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
FII	7,231	6,939	292
DII	2,900	3,048	(149)
Provisional FII & F&O Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
Net Value	136,554	136,523	32
Index Futures	12,895	12,274	621
Index Options	82,455	83,053	(599)
Stock Futures	33,964	34,005	(41)
Stock Options	7,241	7,190	51

Long Built Up					Short Covering				
Symbol	Close	Price Chng %	OI Chng %	Buy Above	Symbol	Close	Price Chng %	OI Chng %	Buy Above
PAGEIND	16348.80	0.15	0.94	16104.60	BANKINDIA	134	0.15	-74.52	144.20
					GODREJIND	625.95	2.14	-7.77	620.99
					ADANIPOWER	27.2	0.93	-73.16	27.20
					RELIANCE	1435.4	0.01	-47.65	1341.46
Short Built Up					Long Liquidation				
Symbol	Close	Price Chng %	OI Chng %	Sell Below	Symbol	Close	Price Chng %	OI Chng %	Sell Below
					TCS	2344.15	-0.83	-68.76	2476.34
					GODREJIND	625.95	2.14	-7.77	620.99
					BAJAJ-AUTO	2784.55	-1.34	-59.37	2864.76
					PNB	137.3	-4.52	-58.19	149.15

India VIX v/s Nifty Chart



- ❖ The India Volatility Index increased by 8.22% and reached 12.50.
- ❖ 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), Cipla (1) and Colgate-Palmolive (India).

Derivative Strategy

Pay- Off Chart

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