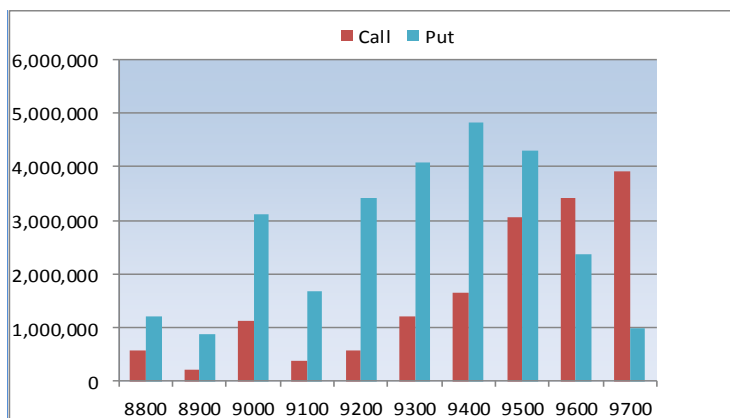


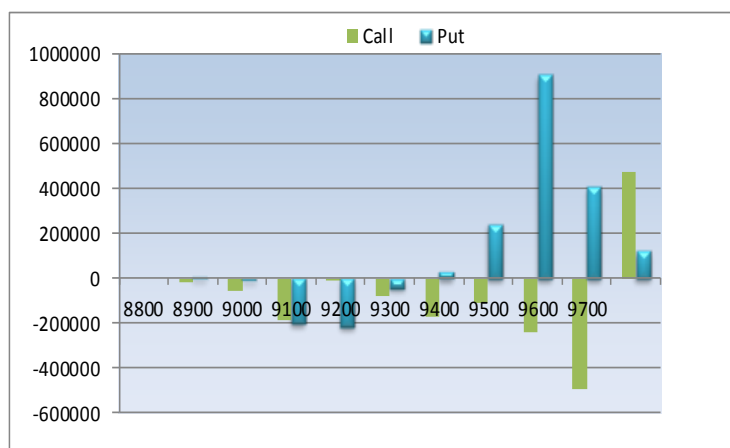
Highlights

- ❖ The Nifty was up by 85.35 points or 0.90% to settle at 9,595.10.
- ❖ As per the OI data, the maximum OI outstanding for Calls was at 9700 SP and that for Puts was at 9400 SP. Besides, for trading purpose, **one could use buy on dip strategy upto the level of 9590 for Target of 9700 with SL of 9540.**
- ❖ Nifty June 2017 futures closed at 9605.70 on Monday at a premium of 0.80 points over spot closing of 9604.90.
- ❖ Among Nifty calls, 9700 SP from the June month expiry was the most active call with an addition of 4.7 lakh open interests. Among Nifty puts, 9500 SP from the June month expiry was the most active put with an addition of 9.0 lakh open interests.
- ❖ Nifty June futures saw an addition of 15.3 lakh units, taking the total outstanding open interest to 2.04 Cr. units.
- ❖ Among most active underlying, DLF witnessed an addition of 69.1 lakh units of Open Interest in the June month futures contract, followed by Sun Pharmaceutical Industries witnessing an addition of 88.2 lakh units of Open Interest in the June month contract, Tata Steel witnessed a contraction of 11.6 lakh units of Open Interest in the June month contract.
- ❖ The top gainers on Nifty were Power Grid up by 3.73%, Hindustan Unilever up by 3.35%, Cipla up by 3.32%, HDFC up by 3.11% and Bharti Infratel up by 2.64%.
- ❖ On the flip side, Sun Pharma down by 11.74%, Tech Mahindra down by 11.41%, Adani Ports & Special Economic Zone down by 5.89%, Aurobindo Pharma down by 4.01% and Yes Bank down by 3.84% 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	3,899	4,609	(710)
DII	3,432	3,141	291
Provisional FII & F&O Market (Rs. Cr)			
	Buy Value	Sell Value	Net Value
Net Value	71,780	69,797	1,984
Index Futures	2,994	1,786	1,208
Index Options	53,717	52,685	1,032
Stock Futures	8,837	9,136	(299)
Stock Options	6,232	6,190	42

Long Built Up

Symbol	Close	Price Chng %	OI Chng %	Buy Above
TORNTPHARM	1218.55	0.58	17.39	1269.09
PCJEWELLER	513.05	13.37	14.57	551.31
TATACOMM	707.30	7.53	8.04	734.33
HINDUNILVR	1069.55	3.08	5.57	1083.82

Short Built Up

Symbol	Close	Price Chng %	OI Chng %	Sell Below
SUNPHARMA	505.55	-11.54	23.65	492.91
JUBLFOOD	938.75	-5.11	18.14	910.54
DLF	176.95	-9.44	17.63	170.28
TECHM	380.40	-11.83	16.64	370.14

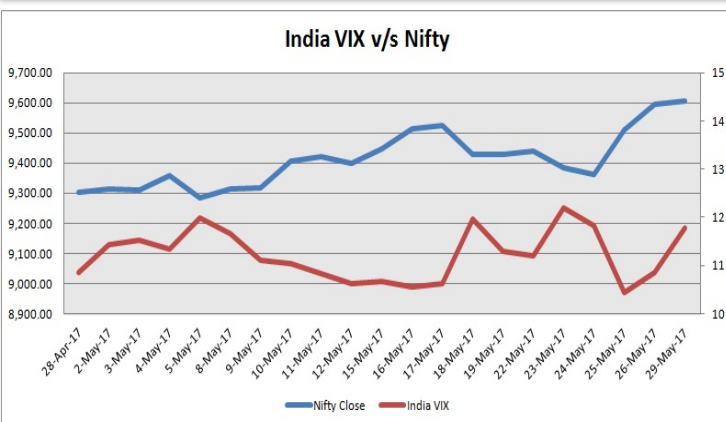
Short Covering

Symbol	Close	Price Chng %	OI Chng %	Buy Above
CADILAHC	457.95	2.88	-5.27	467.79
RELIANCE	1353.50	1.11	-5.16	1363.05
BHARATFORG	1138.40	0.11	-4.39	1152.74
CIPLA	506.70	3.10	-4.18	513.98

Long Liquidation

Symbol	Close	Price Chng %	OI Chng %	Sell Below
IGL	1023.35	0.00	-13.94	1010.17
APOLLOTYRE	223.30	-3.23	-12.20	219.44
AJANTPHARM	1530.60	-4.52	-10.74	1464.13
L&TFH	127.55	-3.08	-5.43	124.97

India VIX v/s Nifty Chart

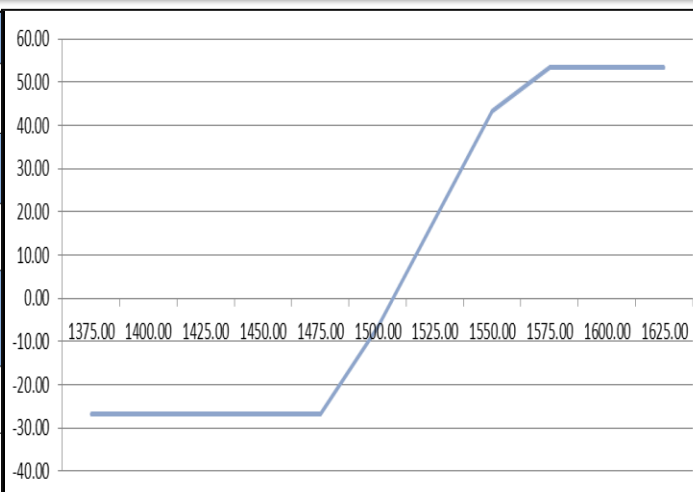


- ❖ The India Volatility Index increased by 8.52% and reached 11.78.
- ❖ The Nifty Put Call Ratio (PCR) finally stood at 1.12 for June month contract.
- ❖ The top five scrips with highest PCR on OI were Bosch (8.00), V-Guard Industries (2.20), Aditya Birla Nuvo (2.09), Torrent Pharmaceuticals (1.67) and Indraprastha Gas (1.46).

Derivative Strategy

Pay- Off Chart

YESBANK CMP : 1490						View – Bullish						Bull Call Spread					
Max. Profit of 53.35 (Rs. 18672.50), Max. Loss of 26.65 (Rs. 9327.50)																	
Expiry Date – 29 th June 2017																	
Option																	
BUY / SELL	QTY	STRIKE PRICE	SERIES	OPTION TYPE	Premium												
Buy	350	1480	June	CE	42.45												
Sell	350	1560	June	CE	15.80												



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