



4<sup>th</sup> June 2018, research@bonanzaonline.com

### Index Summary

	1/06/2018	31/05/2018	Change
Nifty Spot	10696.20	10736.15	-39.95
Nifty Future	10671.30	10702.15	-30.85
Prem(+)/Disc(-)	-24.90	-34	9.10
Nifty 50 PCR OI	1.10	1.75	0.65
Nifty 50 PCR (VOL)	0.94	1.03	-0.09

### Volatility Index

	01/06/2018	31/05/2018	Change (%)
India VIX	13.57	13.22	2.65

### F & O Turnover (in Rs Cr.)

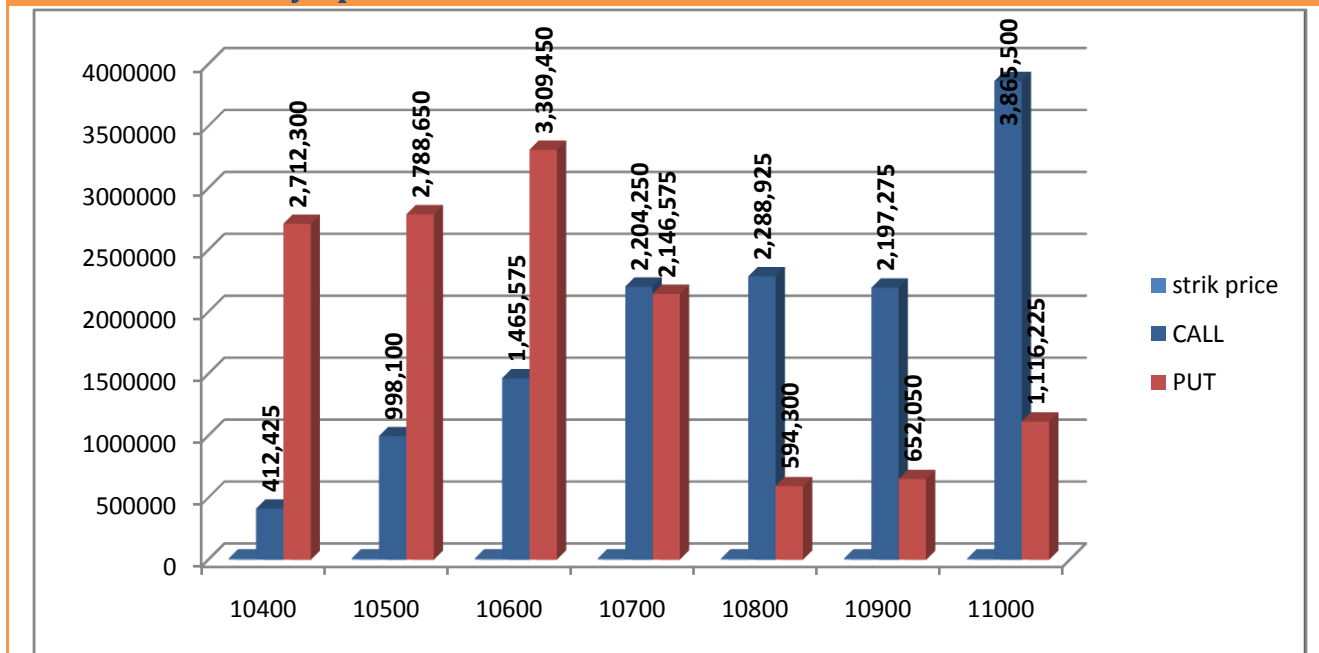
Products	1/6/2018	31/5/2018	%Change
Index Futures	20357.62	47286.8	-56.95%
Stock Futures	56928.85	154101.72	-63.06%
Index Option	394715.78	1568881.49	-74.84%
Stock Option	40564.26	64668.47	-37.27%
<b>Total</b>	<b>512566.51</b>	<b>1834938.48</b>	<b>-72.07%</b>

### F & O HEADLINES

- Nifty June Future opened at 10725 and made high of 10744 whereas during the day it made a low of 10669.95 before closing 10696.20
- Overall SHORT BUILD UP seen in Nifty Future
- Long built up seen in BAJAJAUTO, TORRENTPOWER, CHOLAFN.
- Short built up seen in SOUTHBANK, BANKBARODA, CASTROLIND.
- Short covering seen in TATAMOTORDVR, PEL, GODREJCP
- Long Unwinding seen in REPCOHOMEFIN, ADANIPIPORT, MFSL.

	Advance	Decline	Unchanged
Nifty	15	34	1
NSE	431	1309	312

### Nifty option OI distribution across the different Strikes



### FII activity on 1<sup>st</sup> June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	31050	2865.55	34464	3080.06	167578	14264.84
Index Option	683215	62971.28	665313	61237.39	643044	54280.16
Stock Future	196691	13011.34	196364	12858.84	1140399	78453.69
Stock Option	101249	7287.30	99530	7227.43	59330	4328.90

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
TORRENTPHARM	40.75	ADANI PORT	-6.05
JUSTDIAL	36.21	REPCO HOME	-4.4
TVSMOTOR	26.33	TATAMOTORDVR	-1.3
CGPOWER	24.92	PEL	-0.86
BALRAMCHINI	24.05	GODREHCP	-0.67

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