



5th June 2018, research@bonanzaonline.com

Index Summary

	04/06/2018	01/06/2018	Change
Nifty Spot	10628.50	10696.20	-67.70
Nifty Future	10606.50	10671.30	-77.40
Prem(+)/Disc(-)	-22	-24.90	9.10
Nifty 50 PCR OI	1.01	1.10	-0.09
Nifty 50 PCR (VOL)	0.89	0.94	-0.05

Volatility Index

	04/06/2018	01/06/2018	Change (%)
India VIX	13.88	13.57	2.30

F & O Turnover (in Rs Cr.)

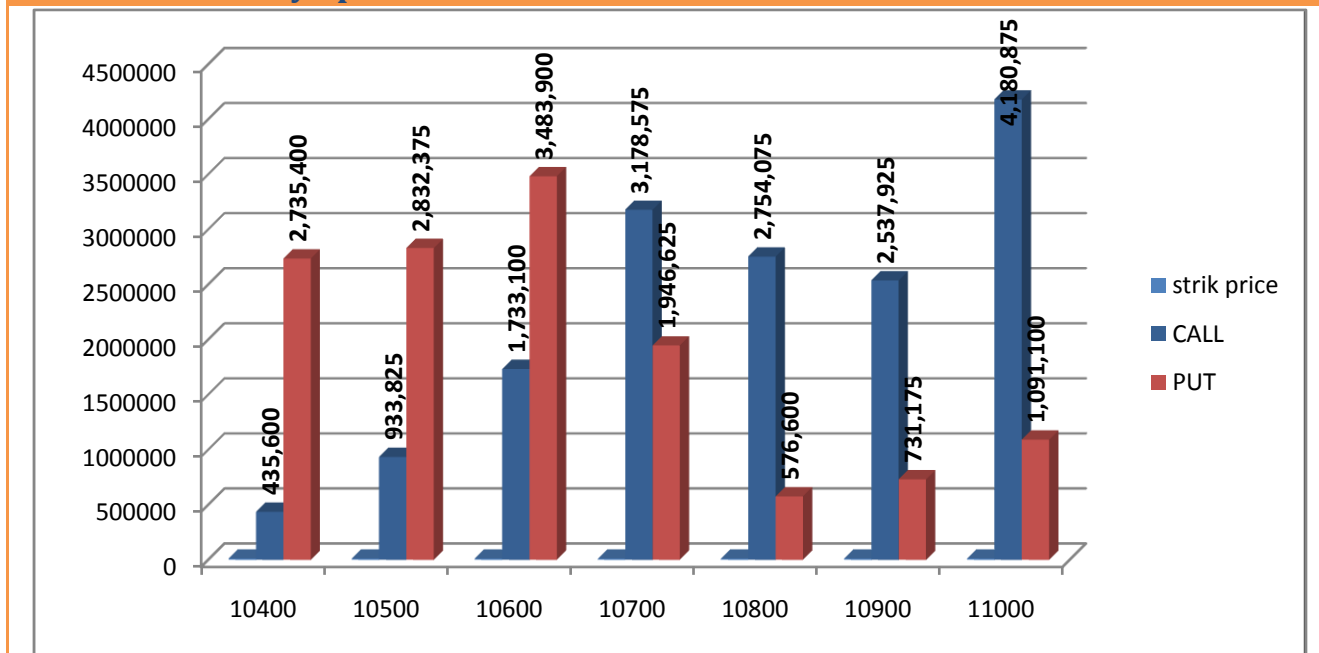
Products	4/6/2018	1/6/2018	%Change
Index Futures	23557.37	20357.62	15.72%
Stock Futures	50723.95	56928.85	-10.90%
Index Option	533962.55	394715.78	35.28%
Stock Option	34873.18	40564.26	-14.03%
Total	643117.05	512566.51	25.47%

F & O HEADLINES

- Nifty June Future opened at 10732.20 and made high of 10732.20 whereas during the day it made a low of 10587.65 before closing 10606.50
- Overall SHORT BUILD UP seen in Nifty Future
- Long built up seen in SUNTV, JUBLIFOOD, HEXAWARE
- Short built up seen in INDIANBANK, VOLTAS, APOLLOTYRE.
- Short covering seen in SAIL, DRREDDY, CENRUYTEXT
- Long Unwinding seen in NMDC, BERGERPAINT, BAJAJFIN.

	Advance	Decline	Unchanged
Nifty	15	35	0
NSE	310	1444	312

Nifty option OI distribution across the different Strikes



FII activity on 4TH June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	40228	3599.06	33914	3045.57	171904	14443.08
Index Option	733630	68440.24	735224	68883.96	691546	58084.43
Stock Future	183101	11832.82	196054	13419.85	1161638	79104.90
Stock Option	74904	5374.75	73678	5359.57	74532	5376.64

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
HDFCBANK	32.96	TORENTPOWER	-2.00
PCJEWELLER	25.51	BRITANNIA	-1.97
CUMMINSIND	17.70	SAIL	-1.86
TVSMOTOR	17.65	TORENTPHARMA	-1.11
POWERGRID	13.44	CHENNAIPETRO	-0.45

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