



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

### Index Summary

	05/06/2018	04/06/2018	Change
Nifty Spot	10593.15	10628.50	-35.35
Nifty Future	10610.15	10606.50	11.45
Prem(+)/Disc(-)	17	-22	39
Nifty 50 PCR OI	0.98	1.01	-0.03
Nifty 50 PCR (VOL)	0.88	0.89	-0.09

### Volatility Index

	04/06/2018	01/06/2018	Change (%)
India VIX	13.31	13.88	-4.07

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

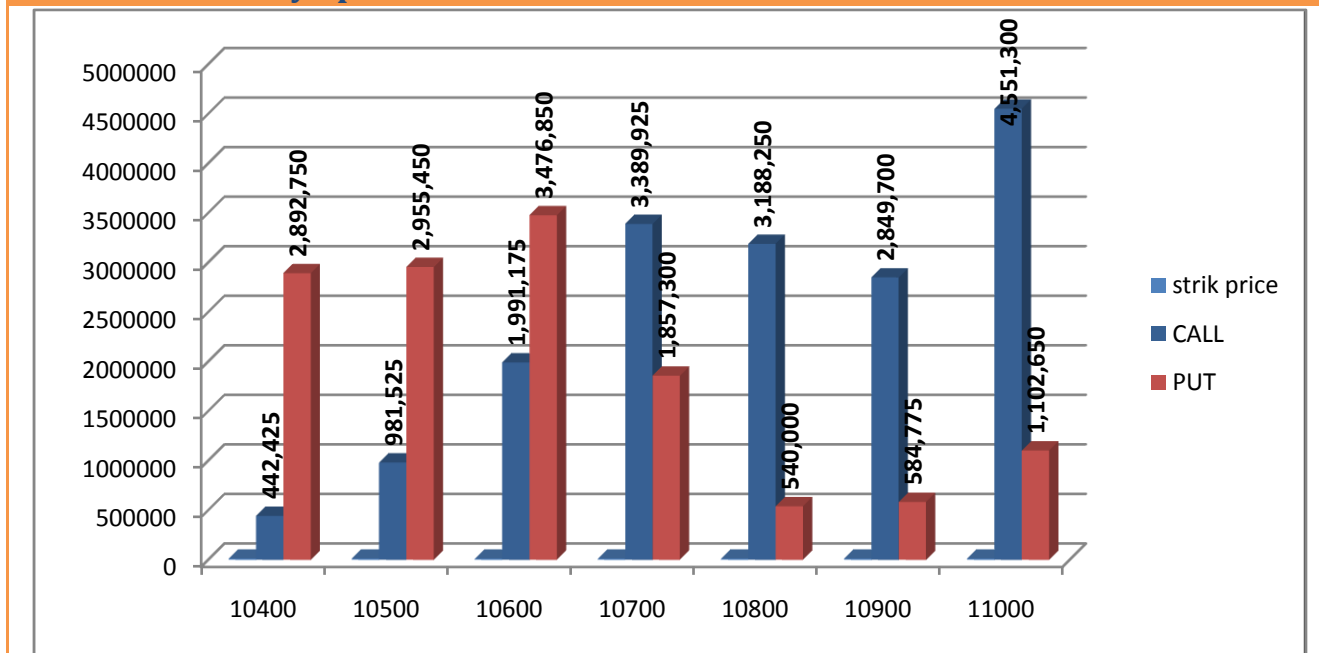
Products	5/6/2018	4/6/2018	%Change
Index Futures	20127.55	23557.37	-14.56%
Stock Futures	51748.83	50723.95	2.02%
Index Option	507721.2	533962.55	-4.91%
Stock Option	36297.94	34873.18	4.09%
<b>Total</b>	<b>615895.53</b>	<b>643117.05</b>	<b>-4.23%</b>

### F & O HEADLINES

- Nifty June Future opened at 10598.70 and made high of 10630 whereas during the day it made a low of 10552 before closing 10610.15
- Overall LONG BUILD UP seen in Nifty Future.
- Long built up seen in CIPLA, BALRAMCHINI, TATAGLOBAL
- Short built up seen in NHPC, M&MFI, DHFL.
- Short covering seen in CEAT, TATASTEEL, BEL
- Long Unwinding seen in NIFTYMID50, ESCORT, GODREJCP.

	Advance	Decline	Unchanged
Nifty	19	31	0
NSE	328	1422	302

### Nifty option OI distribution across the different Strikes



### FII activity on 5<sup>TH</sup> June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	32456	2892.08	37216	3390.98	184348	15392.86
Index Option	801165	74570.83	807892	75336.76	721335	60517.12
Stock Future	199819	12840.41	212449	13668.58	1176470	79500.38
Stock Option	86317	5922.83	85876	5903.45	84321	6043.88

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
NIITTECH	31.64	TORENTPHARM	-5.00
VOLTAS	21.79	ARVIND	-3.29
CONCOR	17.87	NBCC	-2.44
JUSTDIAL	17.05	RBLBANK	-2.03
VGAURD	15.71	KOTAKBANK	-1.90

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