



7th June 2018, research@bonanzaonline.com

Index Summary

	06/06/2018	05/06/2018	Change
Nifty Spot	10684.65	10593.15	91.50
Nifty Future	10690.00	10610.15	93.55
Prem(+)/Disc(-)	5.35	17	-11.65
Nifty 50 PCR OI	1.07	0.98	0.09
Nifty 50 PCR (VOL)	0.89	0.88	0.01

Volatility Index

	06/06/2018	05/06/2018	Change (%)
India VIX	12.68	13.31	-4.75

F & O Turnover (in Rs Cr.)

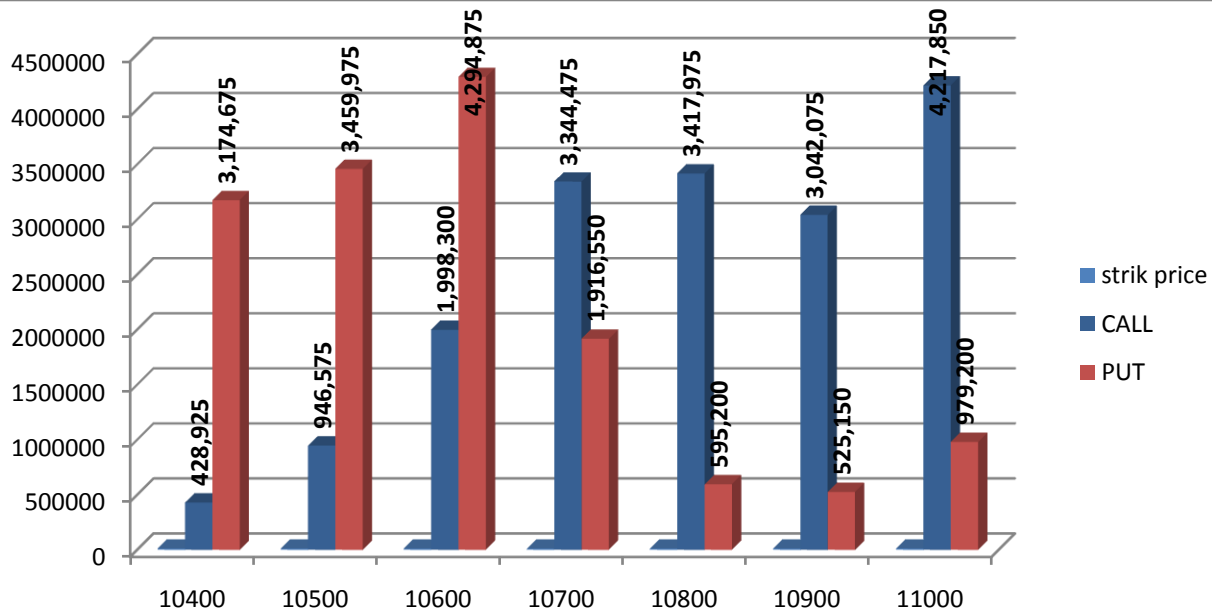
Products	6/6/2018	5/6/2018	%Change
Index Futures	23839.71	20127.55	18.44%
Stock Futures	48164.38	51748.83	-6.93%
Index Option	725528.38	507721.2	42.90%
Stock Option	32290.65	36297.94	-11.04%
Total	829823.12	615895.53	34.73%

F & O HEADLINES

- Nifty June Future opened at 10604.75 and made high of 10701 whereas during the day it made a low of 10575 before closing 10690.
- Overall LONG BUILD UP seen in Nifty Future.
- Long built up seen in RCOM, ALBK, IDFCBANK
- Short built up seen in HCC, VEDL, TATAPOWER.
- Short covering seen in CAPF, ADANIPOWER, IDFC
- Long Unwinding seen in ONGC, DHFL, NIFTYMID50.

	Advance	Decline	Unchanged
Nifty	39	10	1
NSE	1191	545	319

Nifty option OI distribution across the different Strikes



FII activity on 6TH June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	35637	3265.99	41159	3757.47	189382	15905.29
Index Option	954880	91174.06	972152	92803.45	743675	62886.63
Stock Future	186651	11628.65	180882	11314.96	1183813	80970.80
Stock Option	81977	5405.41	83662	5526.77	91472	6492.50

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
REPCOHOME	18.99	TATAELAXI	-2.49
ZEEL	18.71	IDEA	-1.81
NCC	18.52	OREINTBANK	-1.66
RCOM	17.71	DHFL	-1.55
ARVIND	17.11	EICHERMOTOR	-1.51

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