



8th June 2018, research@bonanzaonline.com

Index Summary

	07/06/2018	06/06/2018	Change
Nifty Spot	10768.35	10684.65	83.70
Nifty Future	10761.00	10690.00	74.75
Prem(+)/Disc(-)	-7.35	5.35	-12.70
Nifty 50 PCR OI	1.17	1.07	0.10
Nifty 50 PCR (VOL)	0.97	0.89	0.09

Volatility Index

	07/06/2018	06/06/2018	Change (%)
India VIX	12.78	12.68	1.81

F & O Turnover (in Rs Cr.)

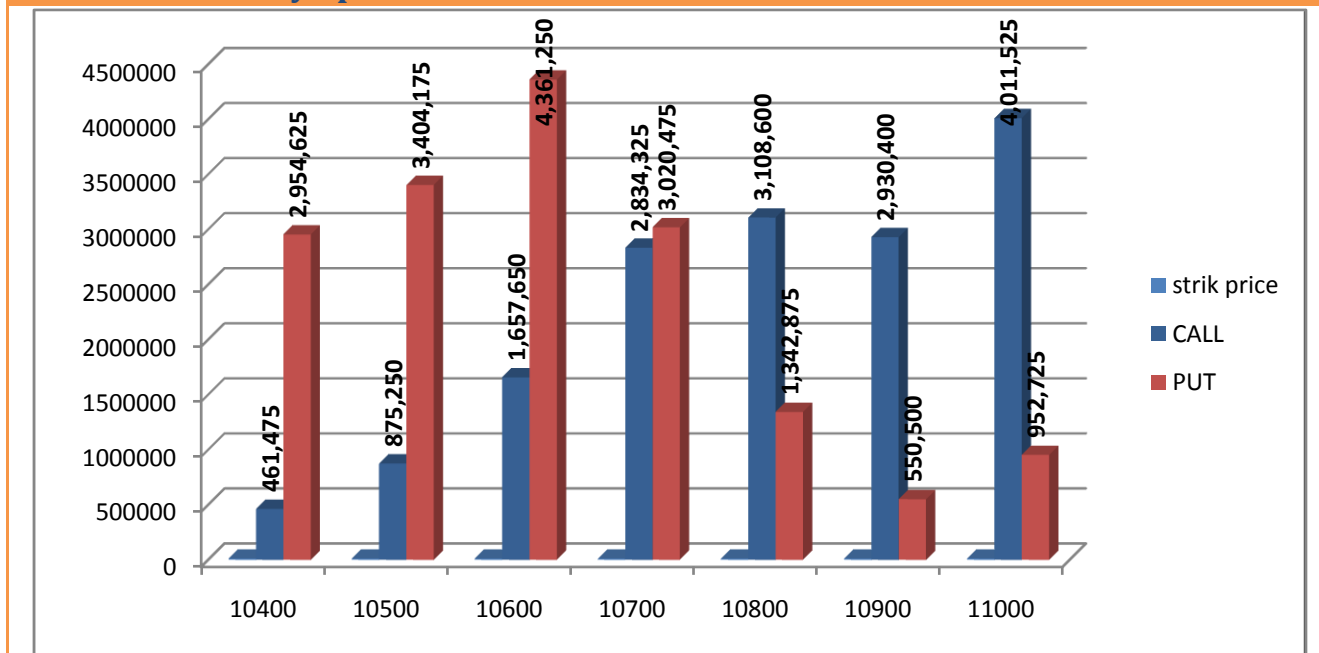
Products	7/6/2018	6/6/2018	%Change
Index Futures	24394.12	23839.71	2.33%
Stock Futures	47735.59	48164.38	-0.89%
Index Option	1709097.14	725528.38	135.57%
Stock Option	37559.77	32290.65	16.32%
Total	1818786.65	829823.12	119.18%

F & O HEADLINES

- Nifty June Future opened at 10725.25 and made high of 10814.05 whereas during the day it made a low of 10725.25 before closing 10761.00.
- Overall LONG BUILD UP seen in Nifty Future.
- Long built up seen in SAIL, IDBI, JUSTDIAL
- Short built up seen in MARICO, HINDZINC, PIDILITIND.
- Short covering seen in RECLTD, GRANULES, DALMIABHA
- Long Unwinding seen in SBIN, BHARATFIN, RCOM

	Advance	Decline	Unchanged
Nifty	37	13	0
NSE	1377	363	316

Nifty option OI distribution across the different Strikes



FII activity on 7TH June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	33696	3058.97	31599	2958.27	204103	17323.14
Index Option	1464918	147012.56	1393230	139682.66	718604	60386.73
Stock Future	161082	10354.53	149912	9660.53	1186007	82090.18
Stock Option	83048	5610.40	84237	5683.40	94505	6821.47

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
UBL	20.52	PVR	-6.19
JUSTDIAL	17.28	BALRAMCHINI	-5.75
INDIABANK	15.55	RCOM	-4.71
STAR	15.37	NIITTECH	-3.57
VOLTAS	13.24	CAPF	-3.31

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