



11th June 2018, research@bonanzaonline.com

Index Summary

	08/06/2018	07/06/2018	Change
Nifty Spot	10767.65	10768.35	-0.70
Nifty Future	10738.00	10761.00	-27.20
Prem(+)/Disc(-)	-29.65	-7.35	-22.3
Nifty 50 PCR OI	1.20	1.17	0.03
Nifty 50 PCR (VOL)	1.00	0.97	0.03

Volatility Index

	07/06/2018	06/06/2018	Change (%)
India VIX	12.70	12.78	-0.65

F & O Turnover (in Rs Cr.)

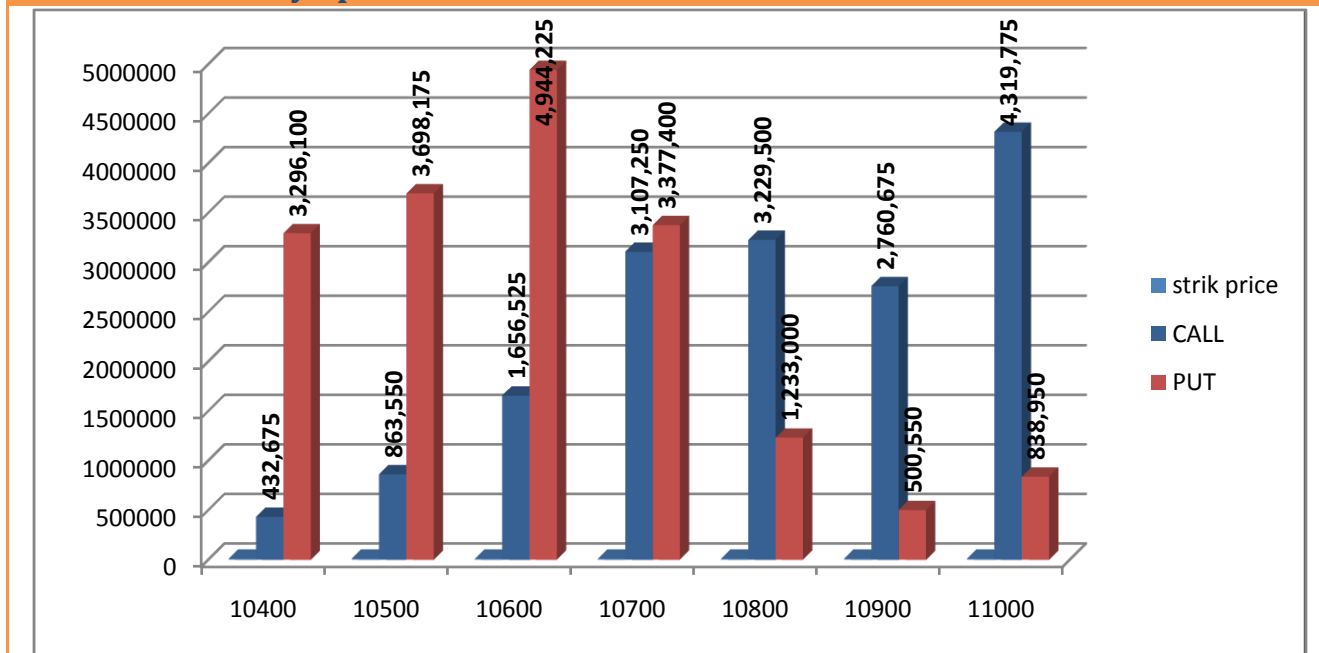
Products	8/6/2018	7/6/2018	%Change
Index Futures	18375.28	24394.12	-24.67%
Stock Futures	49540.17	47735.59	3.78%
Index Option	382894.78	1709097.14	-77.60%
Stock Option	38615.67	37559.77	2.81%
Total	489425.9	1818786.65	-73.09%

F & O HEADLINES

- Nifty June Future opened at 10724.45 and made high of 10759.40 whereas during the day it made a low of 10691.00 before closing 10738.00.
- Overall SHORT BUILD UP seen in Nifty Future.
- Long built up seen in SUNPHARMA, PVR, ALBK
- Short built up seen in PEL, GODREJCP, UJJIVAN.
- Short covering seen in IDEA, TATAMOTRDVR, IFCI
- Long Unwinding seen in ESCORTS, FEDBANK, HINDZINC

	Advance	Decline	Unchanged
Nifty	24	26	0
NSE	974	740	346

Nifty option OI distribution across the different Strikes



FII activity on 11TH June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	22655	2112.81	34801	2965.50	213479	18067.16
Index Option	614713	55928.94	579756	53114.62	793745	67014.18
Stock Future	164677	10325.18	159237	10197.87	1184177	82225.15
Stock Option	85392	5715.68	84540	5663.06	101441	7312.98

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
STAR	36.85	TATAMOTRDVR	-4.39
INDIANBANK	26.16	JUSTDIAL	-3.49
CGPOWER	19.38	BALRAMCHINI	-3.04
BAJFINANCE	13.50	TORENTPOWER	-2.88
IGL	12.49	DCBBANK	-2.67

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BONANZA PORTFOLIO LTD

New Delhi: 4353/4C, Madan Mohan Street, Ansari Road, Darya Ganj, New Delhi – 110002. Tel: 91 11 30181290/94
Fax: 91 11 30412657

Mumbai: Bonanza House, Plot No. M-2, Cama Industrial Estate, Walbhat Road, Goregoan (E) Mumbai – 400063. Tel.
91 22 67605500/600 Fax. 022-67605530