



12th June 2018, research@bonanzaonline.com

Index Summary

	11/06/2018	08/06/2018	Change
Nifty Spot	10786.95	10767.65	19.30
Nifty Future	10786.20	10738.00	38.10
Prem(+)/Disc(-)	-0.75	-29.65	28.90
Nifty 50 PCR OI	1.27	1.20	0.07
Nifty 50 PCR (VOL)	0.96	1.00	0.04

Volatility Index

	11/06/2018	08/06/2018	Change (%)
India VIX	13.78	12.70	3.78

F & O Turnover (in Rs Cr.)

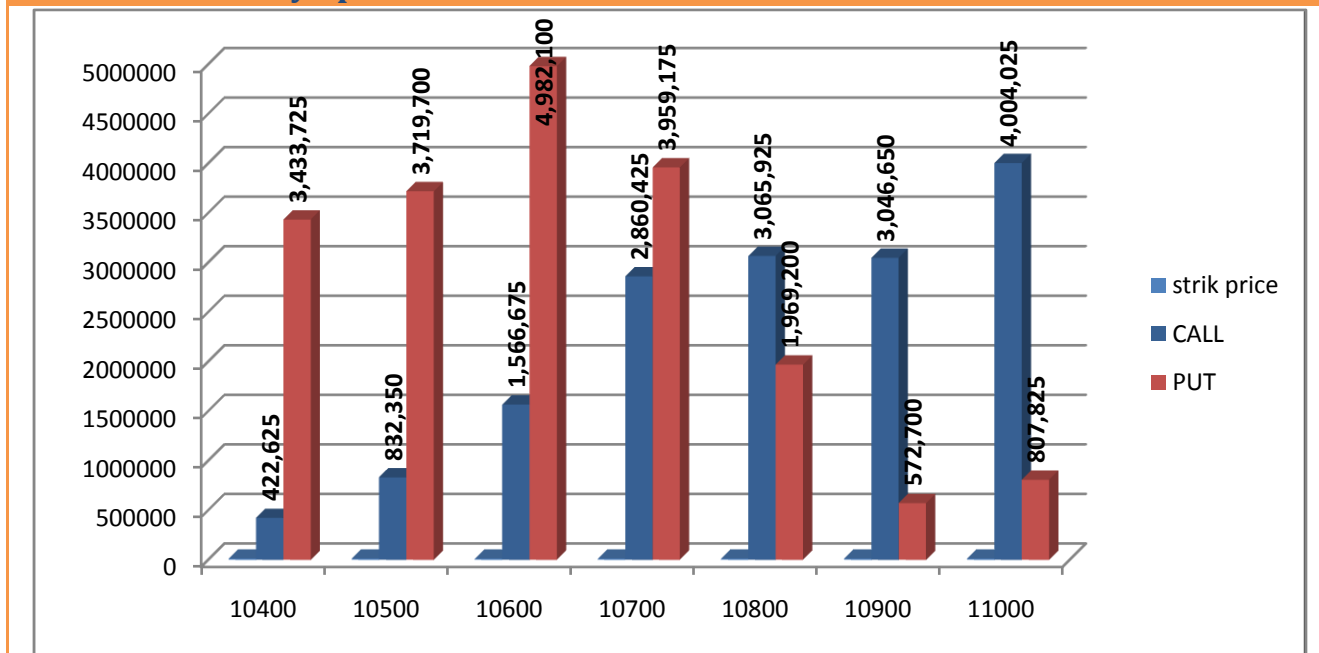
Products	11/6/2018	8/6/2018	%Change
Index Futures	15995.42	18375.28	-12.95%
Stock Futures	44991.54	49540.17	-9.18%
Index Option	442505.07	382894.78	15.57%
Stock Option	36546.35	38615.67	-5.36%
Total	540038.38	489425.9	10.34%

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 LONG BUILD UP seen in Nifty Future.
- Long built up seen in TV18BRDCST, CHENNAIPETRO, UBL
- Short built up seen in M&MFIN, SUNLON, BEL.
- Short covering seen in PCJEWELLER, BALRAMCHINI, SHREENCEM
- Long Unwinding seen in MANAPPURAM, DHFL, ANDHRABANK

	Advance	Decline	Unchanged
Nifty	33	17	0
NSE	1013	712	348

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	26705	2328.23	20980	1855.84	226508	19159.16
Index Option	639492	59839.74	631908	59207.15	815871	68975.72
Stock Future	150992	9713.64	151354	9627.23	1196199	83309.17
Stock Option	74959	5159.90	74522	5097.96	108764	7842.66

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
GODREJIND	16.24	BALRAMCHINI	-7.62
TORENTPHARM	14.84	CAPF	-4.66
UBL	13.82	REPCOHOME	-4.45
PIDILITIND	13.08	JETAIRWAYS	-3.42
CASTROLIND	12.26	ANJANTAPHARMA	-2.98

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