



13th June 2018, research@bonanzaonline.com

Index Summary

| | 12/06/2018 | 11/06/2018 | Change |
|---------------------------|------------|------------|--------|
| Nifty Spot | 10842.85 | 10786.95 | 55.90 |
| Nifty Future | 10847.00 | 10786.20 | 61.20 |
| Prem(+)/Disc(-) | 4.15 | -0.75 | 4.90 |
| Nifty 50 PCR OI | 1.33 | 1.27 | 0.06 |
| Nifty 50 PCR (VOL) | 1.02 | 0.96 | 0.06 |

Volatility Index

| | 12/06/2018 | 11/06/2018 | Change (%) |
|------------------|------------|------------|------------|
| India VIX | 12.73 | 13.78 | -3.41 |

F & O Turnover (in Rs Cr.)

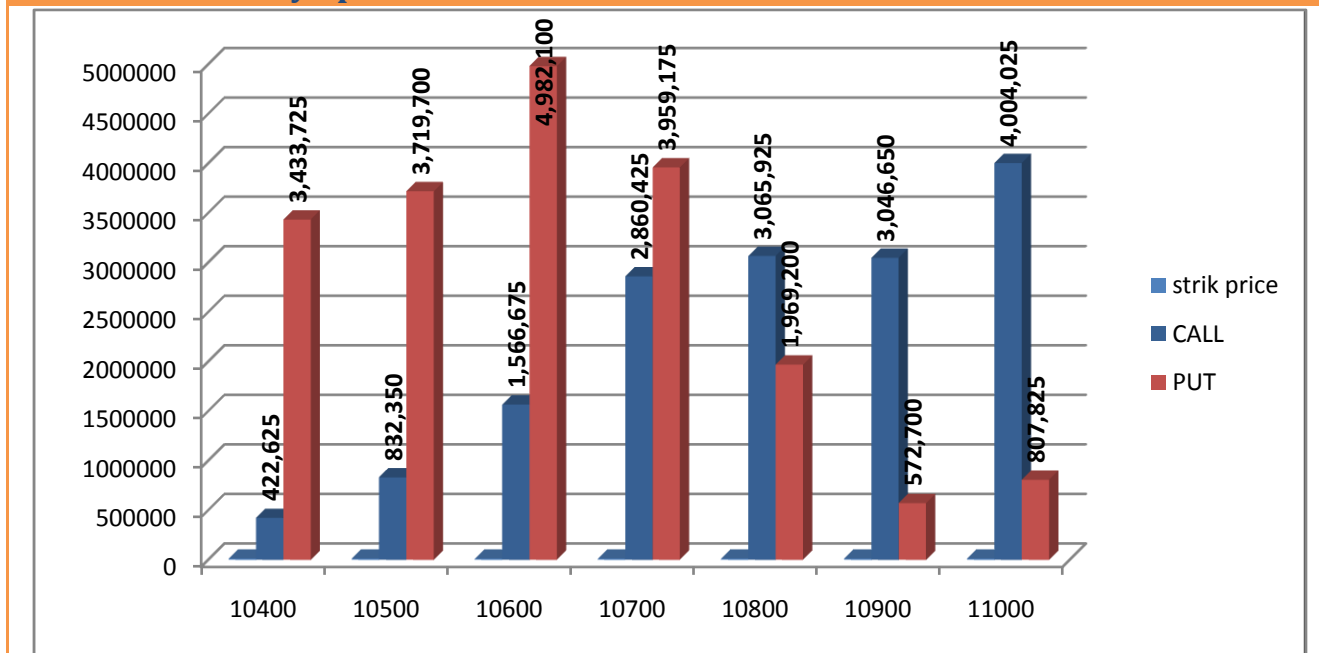
| Products | 11/6/2018 | 11/6/2018 | %Change |
|----------------------|-----------|-----------|---------|
| Index Futures | 16717.44 | 15995.42 | 4.51% |
| Stock Futures | 48870.56 | 44991.54 | 8.62% |
| Index Option | 506626.86 | 442505.07 | 14.49% |
| Stock Option | 41479.75 | 36546.35 | 13.50% |
| Total | 613694.61 | 540038.38 | 13.64% |

F & O HEADLINES

- Nifty June Future opened at 10797.95 and made high of 10849.90 whereas during the day it made a low of 10780.25 before closing 10847.00.
- Overall LONG BUILD UP seen in Nifty Future.
- Long built up seen in LUPIN, GRANULE, STAR
- Short built up seen in HDFCBANK, IFCI, ANDHRABANK.
- Short covering seen in AUROPHARMA, KAJARIACER, IDEA
- Long Unwinding seen in BALKRISHNAIND, NIFTYMID50, GODPHREYPHLP

| | Advance | Decline | Unchanged |
|--------------|---------|---------|-----------|
| Nifty | 29 | 21 | 0 |
| NSE | 968 | 744 | 345 |

Nifty option OI distribution across the different Strikes



FII activity on 12TH June 2018

| | Buy | | Sell | | OI | |
|--------------|-----------|---------------|-----------|---------------|-----------|---------------|
| | Contracts | Value (Rs Cr) | Contracts | Value (Rs Cr) | Contracts | Value (Rs Cr) |
| Index Future | 19621 | 1748.40 | 24365 | 2242.72 | 236058 | 20022.40 |
| Index Option | 682328 | 64868.93 | 691289 | 65721.38 | 827536 | 70194.37 |
| Stock Future | 153875 | 10207.99 | 148148 | 9762.94 | 1204020 | 84444.20 |
| Stock Option | 83476 | 5971.25 | 85283 | 6086.56 | 116273 | 8420.14 |

Top Gainers & Losers Open Interest Wise

| Gainers | | Losers | |
|------------|---------------|-------------|---------------|
| Company | Future OI (%) | Company | Future OI (%) |
| TATAELXI | 39.47 | CAPF | -3.30 |
| JUSTDIAL | 19.07 | PCJEWELLER | -3.18 |
| DALMIABHAR | 16.21 | BALRAMCHINI | -2.98 |
| STAR | 15.59 | KAJARIAC | -2.77 |
| KPIT | 15.55 | JETAIRWAYS | -2.57 |

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