



14th June 2018, research@bonanzaonline.com

Index Summary

	13/06/2018	12/06/2018	Change
Nifty Spot	10856.70	10842.85	13.85
Nifty Future	10844.85	10847.00	-2.15
Prem(+)/Disc(-)	-11.85	4.15	-16
Nifty 50 PCR OI	1.38	1.33	0.05
Nifty 50 PCR (VOL)	1.15	1.02	0.13

Volatility Index

	13/06/2018	12/06/2018	Change (%)
India VIX	12.63	12.73	-0.75

F & O Turnover (in Rs Cr.)

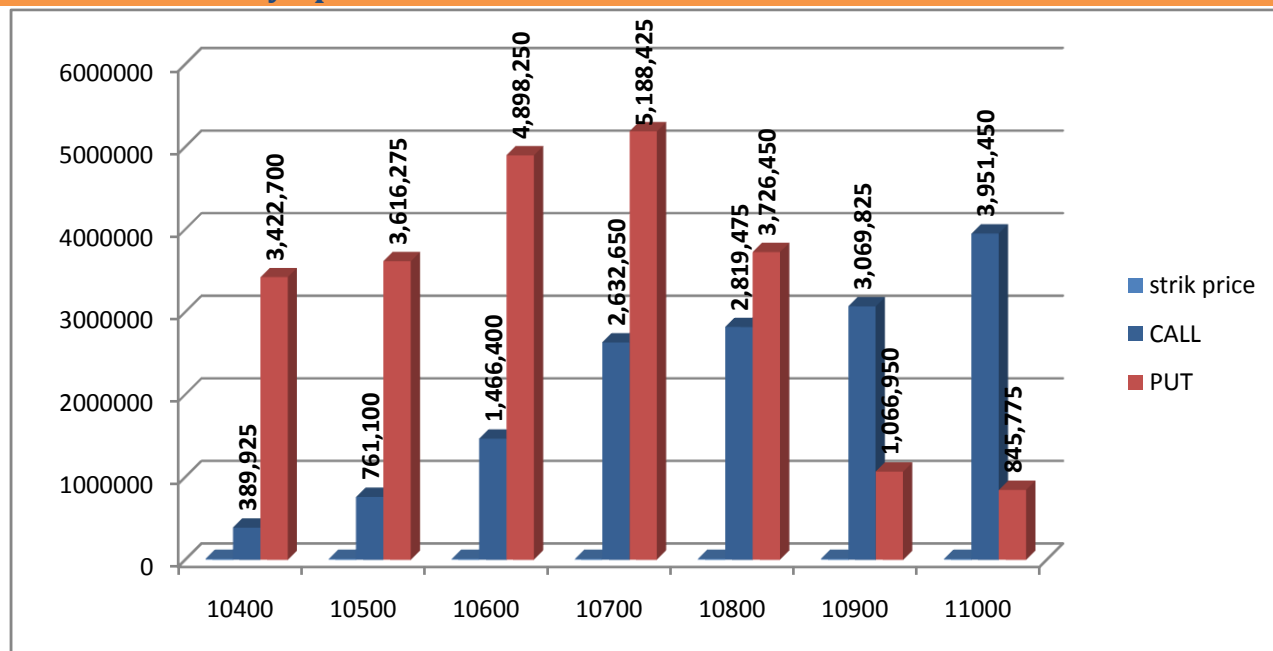
Products	13/6/2018	12/6/2018	%Change
Index Futures	14691.92	16717.44	-12.12%
Stock Futures	52333.21	48870.56	7.09%
Index Option	578868.68	506626.86	14.26%
Stock Option	47107.11	41479.75	13.57%
Total	693000.92	613694.61	12.92%

F & O HEADLINES

- Nifty June Future opened at 10860.05 and made high of 10873.50 whereas during the day it made a low of 10831.50 before closing 10844.85.
- Overall LONG BUILD UP seen in Nifty Future.
- Long built up seen in PCJEWELLER, KSCL, PAGEIND
- Short built up seen in SOUTHBANK, ADANIPOWER, APOLLOTYRE
- Short covering seen in CADILAH, DCBNAK, CAPF
- Long Unwinding seen in CASTROLIND, WOCKPHARMA, JETAIRWAYS

	Advance	Decline	Unchanged
Nifty	28	22	0
NSE	843	881	337

Nifty option OI distribution across the different Strikes



FII activity on 13TH June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	20719	1890.18	24094	2187.66	247421	20987.60
Index Option	575652	55046.43	578410	55291.21	844372	71683.99
Stock Future	156555	10305.39	158258	10217.06	1203523	84429.21
Stock Option	96724	7022.85	98755	7148.41	121104	8762.28

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
DISHTV	38.53	JUSTDIAL	-14.06
ICICIPRULI	30.87	UBL	-4.91
KSCL	20.12	TATAGLOBAL	-2.79
PAGEIND	19.65	SRTRANFIN	-2.24
RBLBANK	17.47	MARICO	-2.2

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