



15th June 2018, research@bonanzaonline.com

Index Summary

	14/06/2018	13/06/2018	Change
Nifty Spot	10808.05	10856.70	-48.65
Nifty Future	10813.55	10844.85	-31.30
Prem(+)/Disc(-)	5.5	-11.85	17.35
Nifty 50 PCR OI	1.35	1.38	-0.03
Nifty 50 PCR (VOL)	1.09	1.15	-0.06

Volatility Index

	14/06/2018	13/06/2018	Change (%)
India VIX	12.10	12.63	-4.24

F & O Turnover (in Rs Cr.)

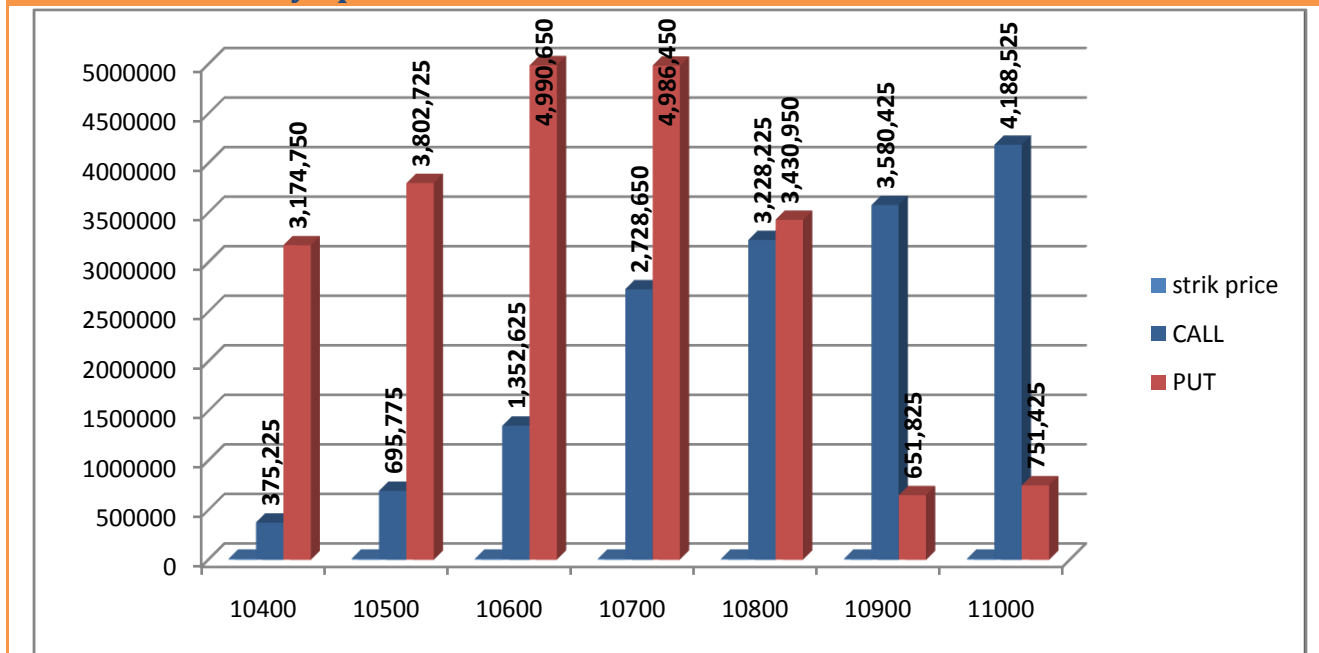
Products	13/6/2018	13/6/2018	%Change
Index Futures	17440.39	14691.92	18.71%
Stock Futures	46266.47	52333.21	-11.59%
Index Option	1313645.34	578868.68	126.93%
Stock Option	41604.76	47107.11	-11.68%
Total	1418956.96	693000.92	104.76%

F & O HEADLINES

- Nifty June Future opened at 10823.95 and made high of 10834.05 whereas during the day it made a low of 10770.50 before closing 10813.55.
- Overall LONG UNWINDING seen in Nifty Future.
- Long built up seen in JPASSOCIAT, AUROPHARMA, ADANIENIT
- Short built up seen in SOUTHBANK, IDFC, HINDALCO
- Short covering seen in DIVISLAB, TORENTPHARM, VGUARD
- Long Unwinding seen in PTC, BALRAMHINI, DCBANK

	Advance	Decline	Unchanged
Nifty	20	30	0
NSE	787	918	354

Nifty option OI distribution across the different Strikes



FII activity on 14th June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	20159	1866.21	34983	3170.00	251701	21327.38
Index Option	704695	67161.37	659822	63027.59	822789	68999.04
Stock Future	135897	8917.21	145380	9592.16	1203970	84301.18
Stock Option	88930	6464.54	89702	6543.00	128878	9308.99

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
ICICIPRULI	107.47	SRF	-5.03
ADANIENT	18.09	PCJEWELLER	-4.31
GLENNMARK	12.74	BALKRISHIND	-4.11
STAR	12.17	REPCOHOM	-3.83
CEATLTD	10.96	JUSTDIAL	-1.92

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