



18th June 2018, research@bonanzaonline.com

Index Summary

	15/06/2018	14/06/2018	Change
Nifty Spot	10817.70	10808.05	9.65
Nifty Future	10818.80	10813.55	4.90
Prem(+)/Disc(-)	1.10	5.5	-4.4
Nifty 50 PCR OI	1.32	1.35	-0.03
Nifty 50 PCR (VOL)	1.00	1.09	-0.09

Volatility Index

	14/06/2018	13/06/2018	Change (%)
India VIX	12.07	12.63	-0.25

F & O Turnover (in Rs Cr.)

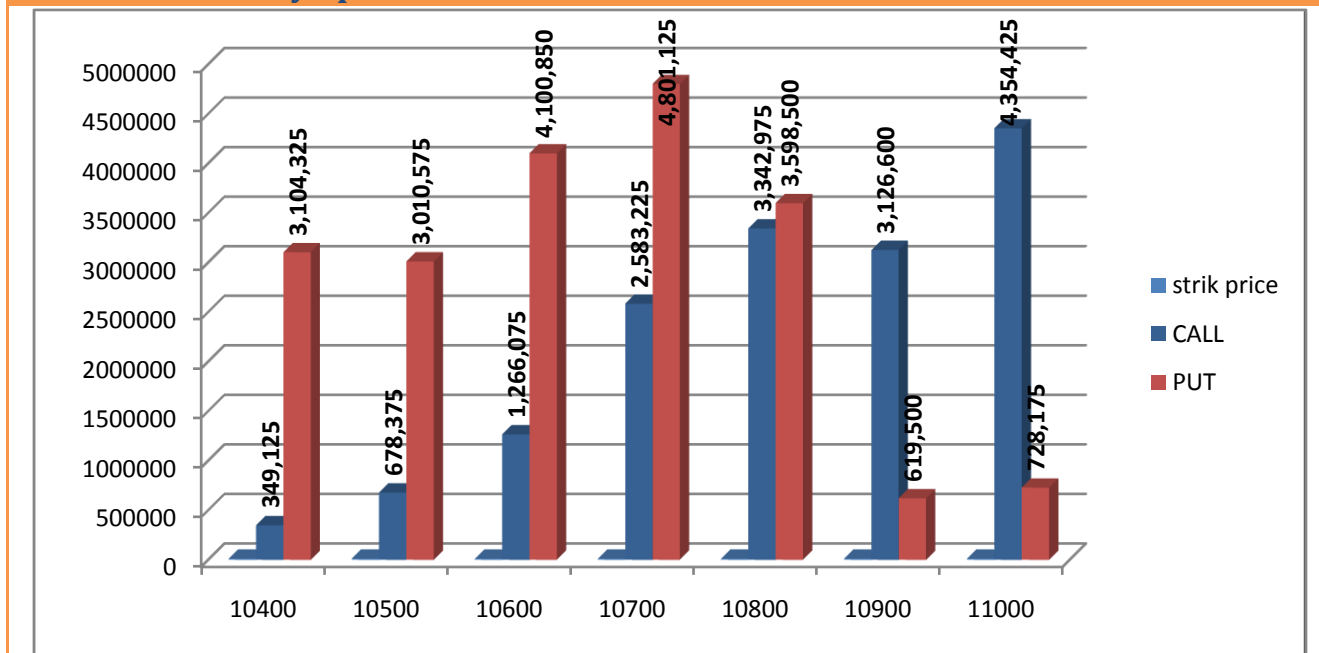
Products	15/6/2018	14/6/2018	%Change
Index Futures	22291.89	17440.39	27.82%
Stock Futures	58120.88	46266.47	25.62%
Index Option	465276.12	1313645.34	-64.58%
Stock Option	53100.85	41604.76	27.63%
Total	598789.74	1418956.96	-57.80%

F & O HEADLINES

- Nifty June Future opened at 10798.95 and made high of 10837.95 whereas during the day it made a low of 10735.50 before closing 10818.80.
- Overall LONG BUILDUP seen in Nifty Future.
- Long built up seen in AJANTAPHARM, DRREDDY, INFY
- Short built up seen in MARUTI, NESTLEIND, HEROMOTOR
- Short covering seen in APOLLOHOSP, STAR, BALRAMCHINI
- Long Unwinding seen in RBLBANK, ASIANPAINTS, PIDILITEIND

	Advance	Decline	Unchanged
Nifty	20	30	0
NSE	680	1096	88

Nifty option OI distribution across the different Strikes



FII activity on 15th June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	43779	3890.45	38257	3286.54	262517	22091.74
Index Option	740432	66213.36	699476	62953.25	857243	72101.48
Stock Future	175311	11724.60	172525	11339.48	1213334	84852.86
Stock Option	107417	7690.67	106593	7599.74	134626	9725.62

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
MCDOWELL	385.46	RAMCOCEM	12.11
MRPL	32.78	STAR	10.05
TORENTPHARM	29.12	JUBLIFOOD	6.27
ICICIPRU	17.82	REPCOHOME	5.17
AJANTAPHARM	17.79	RBLBANK	3.74

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