



19th June 2018, research@bonanzaonline.com

Index Summary

	18/06/2018	15/06/2018	Change
Nifty Spot	10799.85	10808.05	-17.85
Nifty Future	10789.00	10813.55	-25.65
Prem(+)/Disc(-)	-10.85	5.5	-16.35
Nifty 50 PCR OI	1.23	1.35	-0.12
Nifty 50 PCR (VOL)	1.09	1.09	0.00

Volatility Index

	14/06/2018	14/06/2018	Change (%)
India VIX	12.38	12.07	2.57

F & O Turnover (in Rs Cr.)

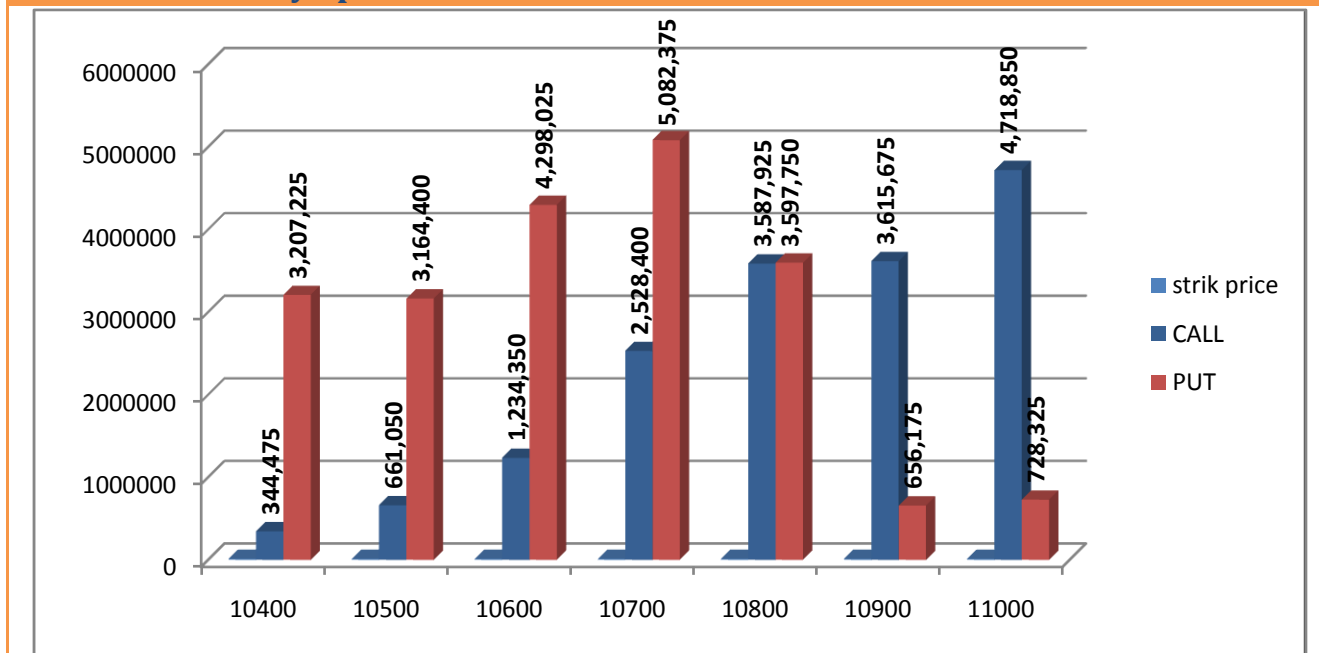
Products	18/6/2018	15/6/2018	%Change
Index Futures	11966.67	22291.89	-46.32%
Stock Futures	45598.18	58120.88	-21.55%
Index Option	365814.61	465276.12	-21.38%
Stock Option	44060.34	53100.85	-17.03%
Total	467439.8	598789.74	-21.94%

F & O HEADLINES

- Nifty June Future opened at 10809.95 and made high of 10817.30 whereas during the day it made a low of 10781.00 before closing 10789.60.
- Overall SHORT BUILDUP seen in Nifty Future.
- Long built up seen in JPASSOCIATE, HINDPETRO, BATAIND
- Short built up seen in FEDERALBANK, BAJAJFINSERV, ITC
- Short covering seen in STAR, ICICIBANK, TATAMTRDVR
- Long Unwinding seen in UNIONBANK, PTC, DIVISLAB

	Advance	Decline	Unchanged
Nifty	20	30	0
NSE	550	1177	342

Nifty option OI distribution across the different Strikes



FII activity on 18th June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	10931	972.57	17862	1548.64	261234	21941.53
Index Option	500912	46669.42	495251	46157.73	849706	71485.80
Stock Future	144778	9423.63	146831	9581.19	1223631	85420.91
Stock Option	94326	6631.61	95479	6702.40	136871	9910.75

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
BATAINDIA	25.69	ICICIPRU	-4.71
MRPL	22.26	APOLLOTYRE	-4.35
AJANTAPHARM	14.08	NIITETCH	-3.98
ADANIANT	13.78	TATAELAXI	-3.82
BERGERPAINT	12.99	CANBANK	-3.42

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