



20th June 2018, research@bonanzaonline.com

Index Summary

	19/06/2018	18/06/2018	Change
Nifty Spot	10710.45	10799.85	-89.40
Nifty Future	10722.15	10789.00	-67.45
Prem(+)/Disc(-)	11.70	-10.85	22.55
Nifty 50 PCR OI	1.15	1.23	-0.08
Nifty 50 PCR (VOL)	0.95	1.09	-0.14

Volatility Index

	19/06/2018	18/06/2018	Change (%)
India VIX	12.92	12.38	4.36

F & O Turnover (in Rs Cr.)

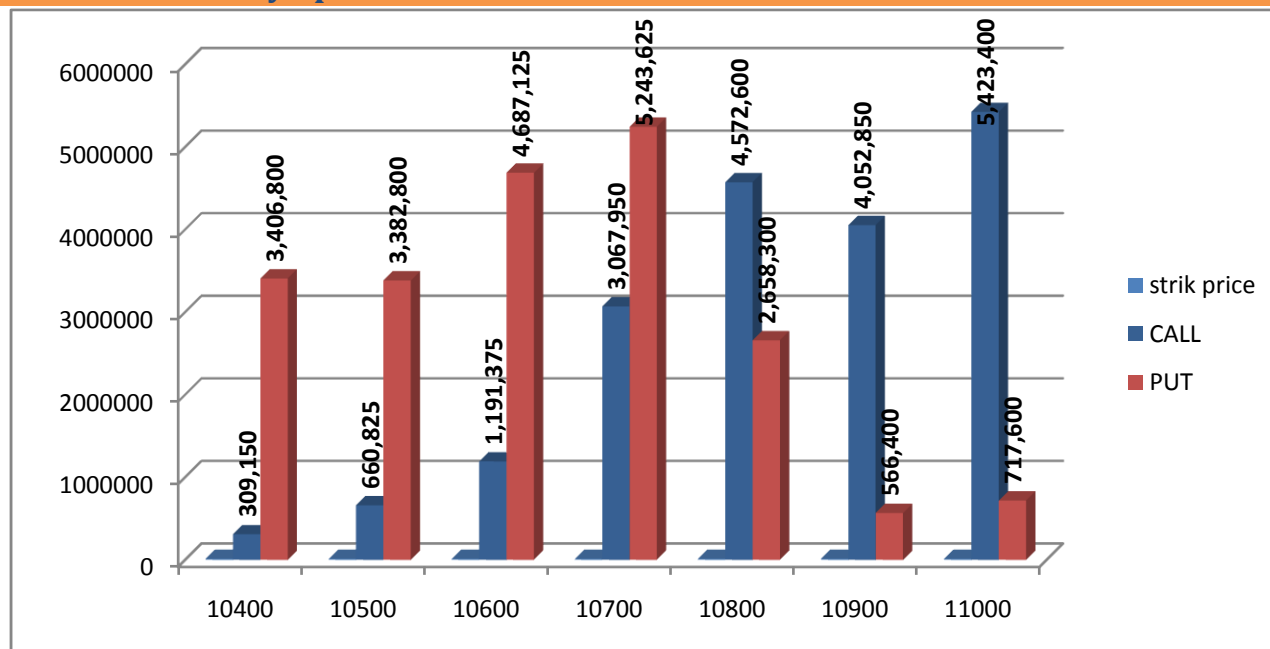
Products	19/6/2018	18/6/2018	%Change
Index Futures	19312.86	11966.67	61.39%
Stock Futures	50078.39	45598.18	9.83%
Index Option	549201.43	365814.61	50.13%
Stock Option	48648.06	44060.34	10.41%
Total	667240.74	467439.8	42.74%

F & O HEADLINES

- Nifty June Future opened at 10760.00 and made high of 10760.00 whereas during the day it made a low of 10704.55 before closing 10722.15.
- Overall SHORT BUILDUP seen in Nifty Future.
- Long built up seen in JPASSOCIATE, CONCOR, JUSTDIAL
- Short built up seen in APOLLOHOSP, NESTLEIND, LUPIN
- Short covering seen in MOTHERSUMI, INFIBEAM, MCDWELLN
- Long Unwinding seen in NIITTECH, TCS, HEROMOTORCO

	Advance	Decline	Unchanged
Nifty	8	42	0
NSE	446	1280	333

Nifty option OI distribution across the different Strikes



FII activity on 19th June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	29676	2589.73	38504	3300.08	266660	22232.32
Index Option	735415	67175.64	714386	65480.54	899299	75100.33
Stock Future	153871	10237.60	159685	10519.73	1228345	84973.39
Stock Option	109326	7708.87	108365	7625.20	143002	10321.31

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
BANKINDIA	14.03	BAJAJFINANCE	-6.88
KSCL	12.05	BATAINDIA	-6.65
INDIACEM	9.87	PAGIND	-6.30
ANDHRABANK	9.41	MRPL	-5.10
ALBK	9.33	JUBLFOOD	-5.09

Disclaimer: This report, contains information based on research carried by or on behalf of Bonanza Portfolio Limited, is neither advice nor any offer to sell or a solicitation to buy any securities, Further the reader is also advised to exercise restraint in placing any dependence on this report, as the sender, Bonanza Portfolio Limited, neither claims or guarantees the accuracy of any information contained herein nor assumes any responsibility in relation to losses arising from the errors of fact, opinions contained herein or the dependence placed on the same. The situational factors affecting the information herein may change any time due to the volatile market conditions, and may not be accurate, complete or exhaustive, the recipient therefore is advised to use his own discretion and judgment, while entering into any transactions, whatsoever.

Further, please note that Bonanza, its director's employees and associates may have trading or investment positions in the securities mentioned herein.

BONANZA PORTFOLIO LTD

New Delhi: 4353/4C, Madan Mohan Street, Ansari Road, Darya Ganj, New Delhi – 110002. Tel: 91 11 30181290/94
Fax: 91 11 30412657

Mumbai: Bonanza House, Plot No. M-2, Cama Industrial Estate, Walbhat Road, Goregoan (E) Mumbai – 400063. Tel.
91 22 67605500/600 Fax. 022-67605530