



21th June 2018, research@bonanzaonline.com

Index Summary

	20/06/2018	19/06/2018	Change
Nifty Spot	10772.65	10710.45	-89.40
Nifty Future	10790.65	10722.15	-67.45
Prem(+)/Disc(-)	18	11.70	6.30
Nifty 50 PCR OI	1.22	1.15	0.07
Nifty 50 PCR (VOL)	0.99	0.95	0.04

Volatility Index

	20/06/2018	19/06/2018	Change (%)
India VIX	12.17	12.92	-5.79

F & O Turnover (in Rs Cr.)

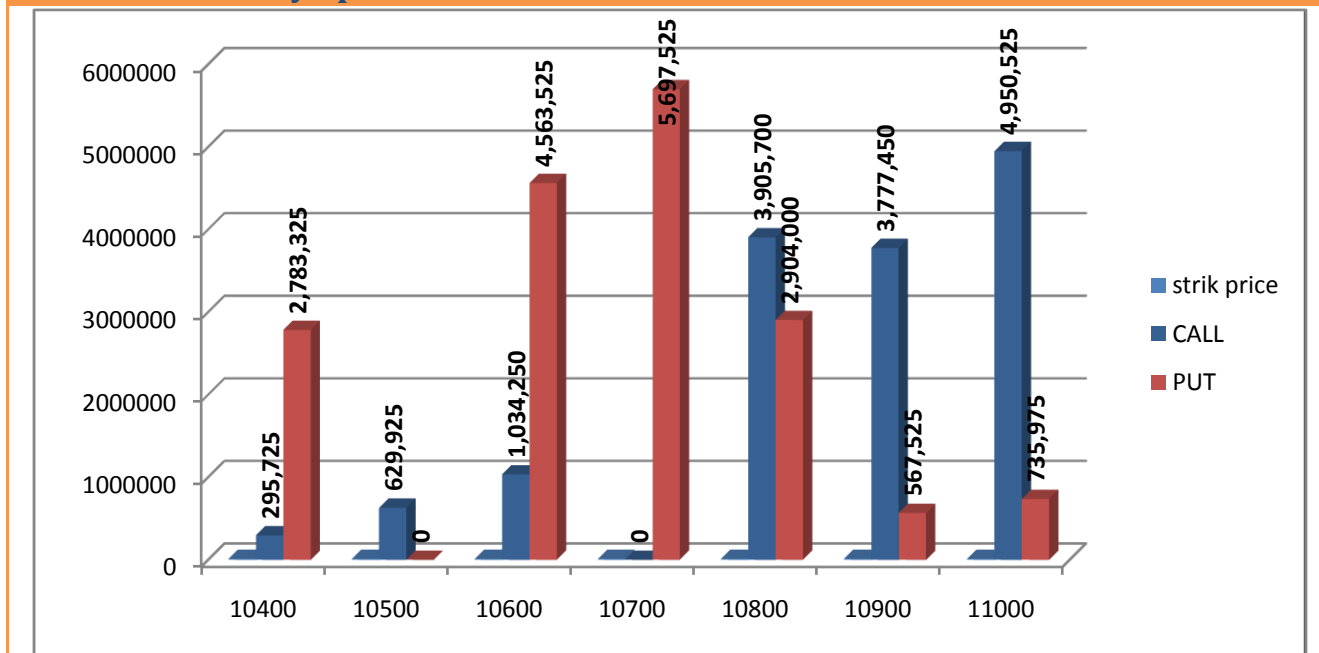
Products	20/6/2018	19/6/2018	%Change
Index Futures	19849.13	19312.86	2.78%
Stock Futures	48145.5	50078.39	-3.86%
Index Option	775,798.78	549201.43	41.26%
Stock Option	43857.68	48648.06	-9.85%
Total	887651.18	667240.74	33.03%

F & O HEADLINES

- Nifty June Future opened at 10725.20 and made high of 10796.90 whereas during the day it made a low of 10725.20 before closing 10790.65.
- Overall LONG BUILDUP seen in Nifty Future.
- Long built up seen in RCOM, RELCAPITAL, RELINFRA
- Short built up seen in KPIT, SYNDIBANK, BANKINDIA
- Short covering seen in CGPOWER, JINDALSTEL, DHLF
- Long Unwinding seen in INFY, KAJARIACER, OFSS

	Advance	Decline	Unchanged
Nifty	29	20	1
NSE	864	843	345

Nifty option OI distribution across the different Strikes



FII activity on 20th June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	25252	2192.04	38031	3439.32	281027	23798.98
Index Option	916686	88443.33	900605	87198.91	898982	75706.04
Stock Future	156307	10509.40	148119	9934.65	1221389	84892.41
Stock Option	87942	6298.92	86421	6178.58	143975	10472.61

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
NIITTECH	19.24	KOTAKBANK	3.18
INDIGO	16.99	ESCORTS	2.86
TITAN	16.22	EXIDEIND	2.78
BATAINDIA	15.73	TATACOMM	2.51
SRF	15.49	CONCOR	1.78

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