



22nd June 2018, research@bonanzaonline.com

Index Summary

	21/06/2018	20/06/2018	Change
Nifty Spot	10741.10	10772.65	-89.40
Nifty Future	10732.05	10790.65	-67.45
Prem(+)/Disc(-)	8.95	18	6.30
Nifty 50 PCR OI	1.16	1.22	0.07
Nifty 50 PCR (VOL)	0.97	0.99	0.02

Volatility Index

	21/06/2018	20/06/2018	Change (%)
India VIX	12.45	12.17	2.28

F & O Turnover (in Rs Cr.)

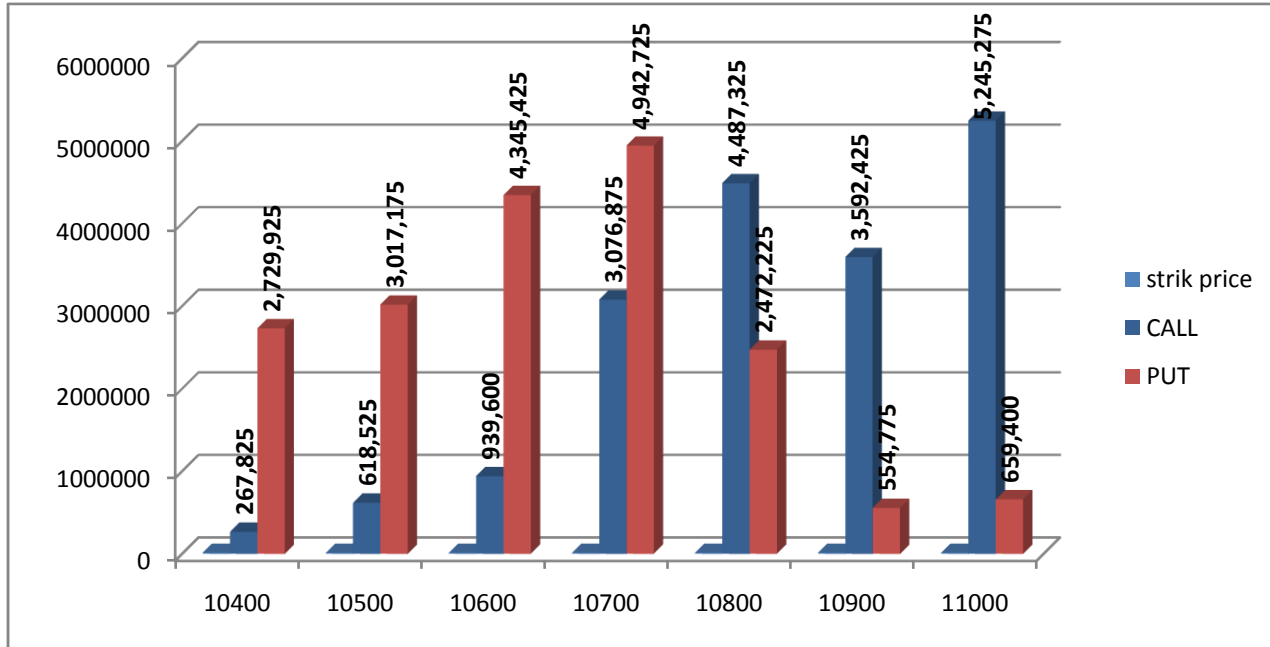
Products	21/6/2018	20/6/2018	%Change
Index Futures	18883.45	19849.13	-4.87%
Stock Futures	49647.68	48145.5	3.12%
Index Option	1,644,763.58	775,798.78	112.01%
Stock Option	43705.7	43857.68	-0.35%
Total	1757000.41	887651.18	97.94%

F & O HEADLINES

- Nifty June Future opened at 10799.80 and made high of 10805.95 whereas during the day it made a low of 10716.65 before closing 10737.15.
- Overall LONG BUILDUP seen in Nifty Future.
- Long built up seen in HINDPETRO, BPCL , CG POWER
- Short built up seen in BHEL, GODREJCP, INFY
- Short covering seen in INDIGO, IOC, GMRINFRA
- Long Unwinding seen in VGUARD, MRF, CENTURY TEX

	Advance	Decline	Unchanged
Nifty	16	34	0
NSE	486	1227	350

Nifty option OI distribution across the different Strikes



FII activity on 21th June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	30916	2818.37	28800	2550.56	283013	23736.03
Index Option	1168327	115336.80	1146696	113311.62	876579	73166.51
Stock Future	162086	10783.30	165356	10888.84	1203515	83143.99
Stock Option	89956	6517.78	89266	6430.84	144535	10474.11

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
JUBLFOOD	94.72	BALRAMCHIN	8.71
SRF	26.98	VEDL	6.11
HINDZINC	12.49	TATASTEEL	5.52
NATIONALALUM	10.44	TECHM	5.51
PTC	10.27	JUSTDIAL	5.37

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