



25th June 2018, research@bonanzaonline.com

### Index Summary

	22/06/2018	21/06/2018	Change
Nifty Spot	10821.85	10741.10	80.75
Nifty Future	10833.95	10732.05	99.85
Prem(+)/Disc(-)	12.10	8.95	3.15
Nifty 50 PCR OI	1.41	1.16	0.25
Nifty 50 PCR (VOL)	1.02	0.97	0.05

### Volatility Index

	22/06/2018	21/06/2018	Change (%)
India VIX	12.02	12.45	-3.43

### F & O Turnover (in Rs Cr.)

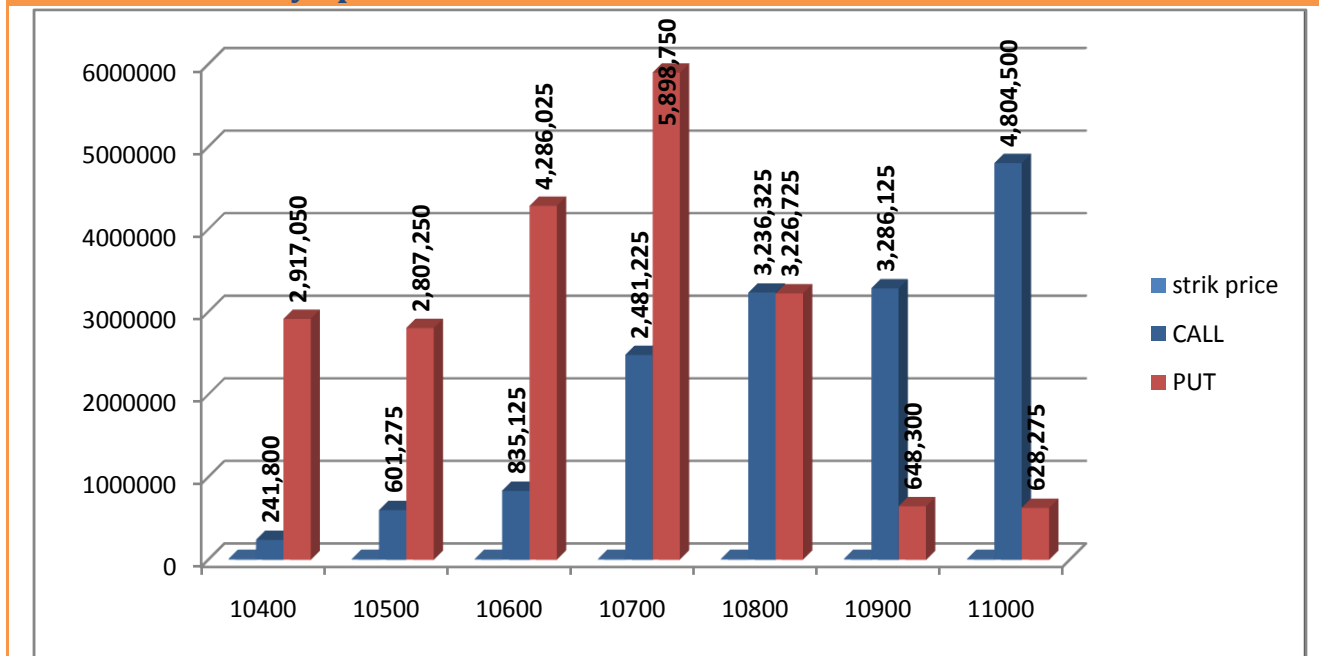
Products	22/6/2018	21/6/2018	%Change
Index Futures	21347.11	18883.45	13.05%
Stock Futures	58992.07	49647.68	18.82%
Index Option	581,316.43	1,644,763.58	-64.66%
Stock Option	50835.93	43705.7	16.31%
Total	712419.54	1757000.41	-59.45%

### F & O HEADLINES

- Nifty June Future opened at 10730.85 and made high of 10849 whereas during the day it made a low of 10712.10 before closing 10833.95
- Overall LONG BUILDUP seen in Nifty Future.
- Long built up seen in MCDOWELL-N, SUNPHARMA, UJJIVAN
- Short built up seen in MFSL, IDEA, HINDALCO
- Short covering seen in CANFINHOME, JPASSOCIATE, INFIBEAM
- Long Unwinding seen in GMRINFRA, CASTROLIND, GLENMARK

	Advance	Decline	Unchanged
Nifty	33	15	0
NSE	783	919	361

### Nifty option OI distribution across the different Strikes



### FII activity on 22<sup>th</sup> June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	27326	2378.65	27043	2445.42	289826	24625.75
Index Option	708880	64851.67	708925	64849.49	904346	76171.93
Stock Future	200365	13296.76	200749	13230.75	1191147	83195.42
Stock Option	101671	7289.19	103873	7407.16	144727	10585.15

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
SRF	41.73	TATAELXSI	7.19
UBL	25.94	RELINFRA	5.69
MRF	24.3	INDIANB	3.65
SUNTV	13.47	INFRATEL	2.86
TORNTPOWER	10.51	CGPOWER	2.79

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