



26th June 2018, research@bonanzaonline.com

Index Summary

	25/06/2018	22/06/2018	Change
Nifty Spot	10762.45	10821.85	-59.40
Nifty Future	10759.45	10833.95	-74.50
Prem(+)/Disc(-)	-3	12.10	-15.10
Nifty 50 PCR OI	1.20	1.41	-0.21
Nifty 50 PCR (VOL)	0.94	1.02	-0.08

Volatility Index

	25/06/2018	22/06/2018	Change (%)
India VIX	12.58	12.02	4.66

F & O Turnover (in Rs Cr.)

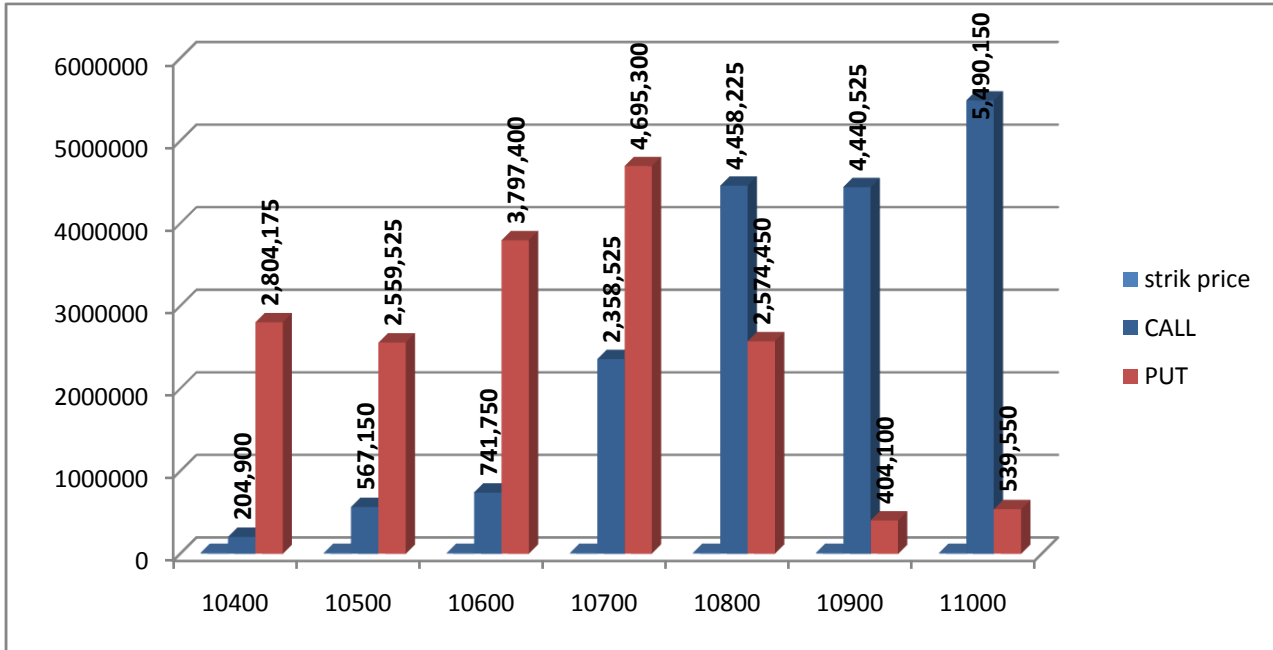
Products	22/6/2018	21/6/2018	%Change
Index Futures	21347.11	18883.45	13.05%
Stock Futures	58992.07	49647.68	18.82%
Index Option	581,316.43	1,644,763.58	-64.66%
Stock Option	50835.93	43705.7	16.31%
Total	712419.54	1757000.41	-59.45%

F & O HEADLINES

- Nifty June Future opened at 10784.95 and made high of 10819.90 whereas during the day it made a low of 10746.55 before closing 10759.45
- Long build up seen in INFRATEL
- Short build up seen in MRF, MOTHERSUMI, KAJARIACER
- Short Unwinding seen in TCS, RBLBANK, TATAELAXI
- Long Unwinding seen in AUROPHARM, JSWSTEEL, PEL

	Advance	Decline	Unchanged
Nifty	14	35	1
NSE	476	1322	70

Nifty option OI distribution across the different Strikes



FII activity on 25th June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	56606	4823.82	74808	6305.64	296506	24971.02
Index Option	767566	69911.65	767585	69975.87	899181	75374.01
Stock Future	320977	20954.84	327618	21278.67	1179502	81805.34
Stock Option	93551	6523.50	92936	6464.44	143244	10435.34

Top Gainers & Losers Open Interest Wise

Gainers			Losers	
Company	Future OI (%)		Company	Future OI (%)
NA	NA		NA	NA

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