



27th June 2018, research@bonanzaonline.com

### Index Summary

	26/06/2018	25/06/2018	Change
Nifty Spot	10769.15	10762.45	06.70
Nifty Future	10757.90	10759.45	0.25
Prem(+)/Disc(-)	12	-3	9
Nifty 50 PCR OI	1.25	1.20	0.05
Nifty 50 PCR (VOL)	0.92	0.94	-0.02

### Volatility Index

	26/06/2018	25/06/2018	Change (%)
India VIX	12.80	12.58	1.73

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

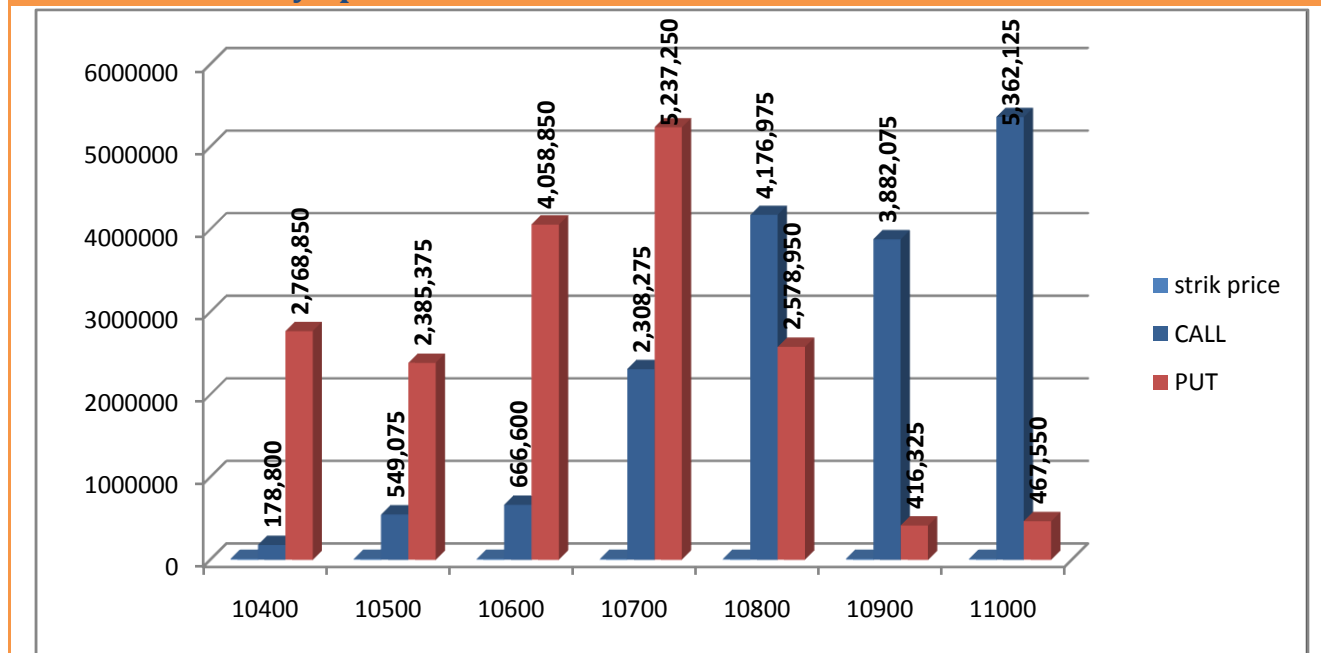
Products	26/6/2018	22/6/2018	%Change
Index Futures	23437.08	21347.11	9.79%
Stock Futures	79892.78	58992.07	35.43%
Index Option	603,970.66	581,316.43	3.90%
Stock Option	49616.8	50835.93	-2.40%
<b>Total</b>	<b>756917.32</b>	<b>712419.54</b>	<b>6.25%</b>

### F & O HEADLINES

- Nifty June Future opened at 10733.95 and made high of 10806.86 whereas during the day it made a low of 10726.40 before closing 10766.90
- Overall LONG BUILD UP seen
- Long build up seen in HEXAWARE, MCDEOWLL-N, PCJEWELLER
- Short build up seen in INFIBEAM, ZEEL, MGL
- Short Unwinding seen in CHENNPETRO, SRF, ALBK
- Long Unwinding seen in BANK NIFTY, REPCOHME,

	Advance	Decline	Unchanged
Nifty	26	24	0
NSE	517	1196	349

### Nifty option OI distribution across the different Strikes



### FII activity on 26<sup>th</sup> June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	77840	6534.03	79983	6652.47	317037	26417.43
Index Option	932117	86644.96	926378	86452.56	897657	75416.15
Stock Future	436816	29391.45	432989	29090.22	1188757	82670.03
Stock Option	91342	6392.52	94290	6567.54	140650	10172.72

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
CONCOR	119.95	JUSTDIAL	20.25
HAVELLS	22.47	INFIBEAM	19.75
NESTLEIND	21.38	CHENNPETRO	18.52
PEL	20.53	HINDZINC	16.02
WIPRO	18.35	BHARATFORG	14.57

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