



28th June 2018, research@bonanzaonline.com

Index Summary

	27/06/2018	26/06/2018	Change
Nifty Spot	10671.40	10769.15	-97.75
Nifty Future	10671	10757.90	0.25
Prem(+)/Disc(-)	0.40	12	-11.60
Nifty 50 PCR OI	1.03	1.25	0.22
Nifty 50 PCR (VOL)	0.83	0.92	0.09

Volatility Index

	27/06/2018	26/06/2018	Change (%)
India VIX	13.51	12.80	5.55

F & O Turnover (in Rs Cr.)

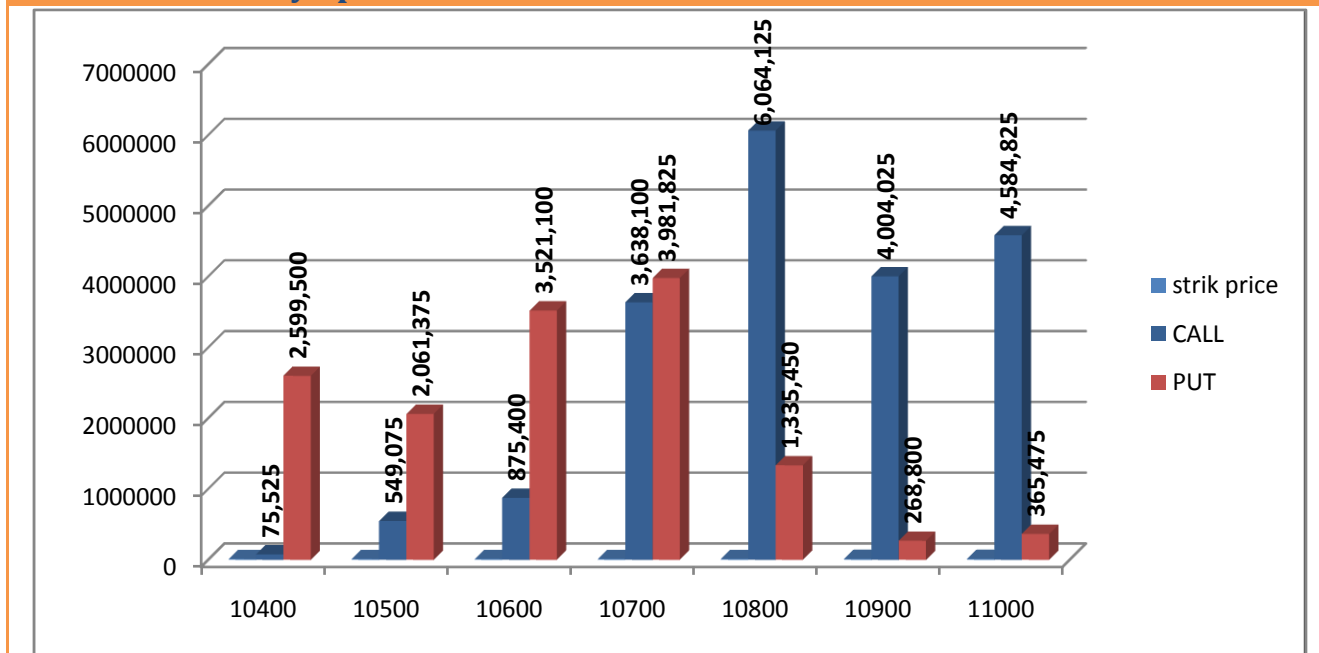
Products	27/6/2018	26/6/2018	%Change
Index Futures	39575.26	23437.08	68.86%
Stock Futures	129656.65	79892.78	62.29%
Index Option	1,030,531.28	603,970.66	70.63%
Stock Option	65086.07	49616.8	31.18%
Total	1264849.26	756917.32	67.11%

F & O HEADLINES

- Nifty June Future opened at 10811.85 and made high of 10811.85 whereas during the day it made a low of 10651.50 before closing 10671
- Overall LONG BUILD UP seen
- Long build up seen in TECHM, INFRATEL, REPCOHOME
- Short build up seen in DISH TV, BALRAMCHIN, ASIAN PAINT
- Short Unwinding seen in NIFTYIT
- Long Unwinding seen in ALBK, VGUARD, BERGEPAIN

	Advance	Decline	Unchanged
Nifty	8	42	0
NSE	273	1490	300

Nifty option OI distribution across the different Strikes



FII activity on 27th June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	120411	10353.25	123413	10343.21	331273	26872.54
Index Option	1336444	122693.77	1348019	123999.43	891657	74259.01
Stock Future	569095	37957.55	564803	37763.41	1194887	82023.24
Stock Option	105299	7499.93	104531	7473.61	141046	10066.31

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
BOSCHLTD	35.74	JUSTDIAL	36.73
SRTRANSFIN	34.10	RCOM	29.39
PEL	31.00	CGPOWER	24.61
BRITANNIA	29.69	ADANIENT	22.87
GODREJCP	28.75	BIOCON	21.94

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