



02nd July 2018, research@bonanzaonline.com

### Index Summary

	29/06/2018	28/06/2018	Change
<b>Nifty Spot</b>	10714.30	10589.10	125.20
<b>Nifty Future</b>	10693	10574.85	121.90
<b>Prem(+)/Disc(-)</b>	21.30	14.10	-7.20
<b>Nifty 50 PCR OI</b>	1.16	1.03	0.13
<b>Nifty 50 PCR (VOL)</b>	0.83	0.79	0.04

### Volatility Index

	29/06/2018	28/06/2018	Change (%)
<b>India VIX</b>	12.94	13.95	-7.26

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

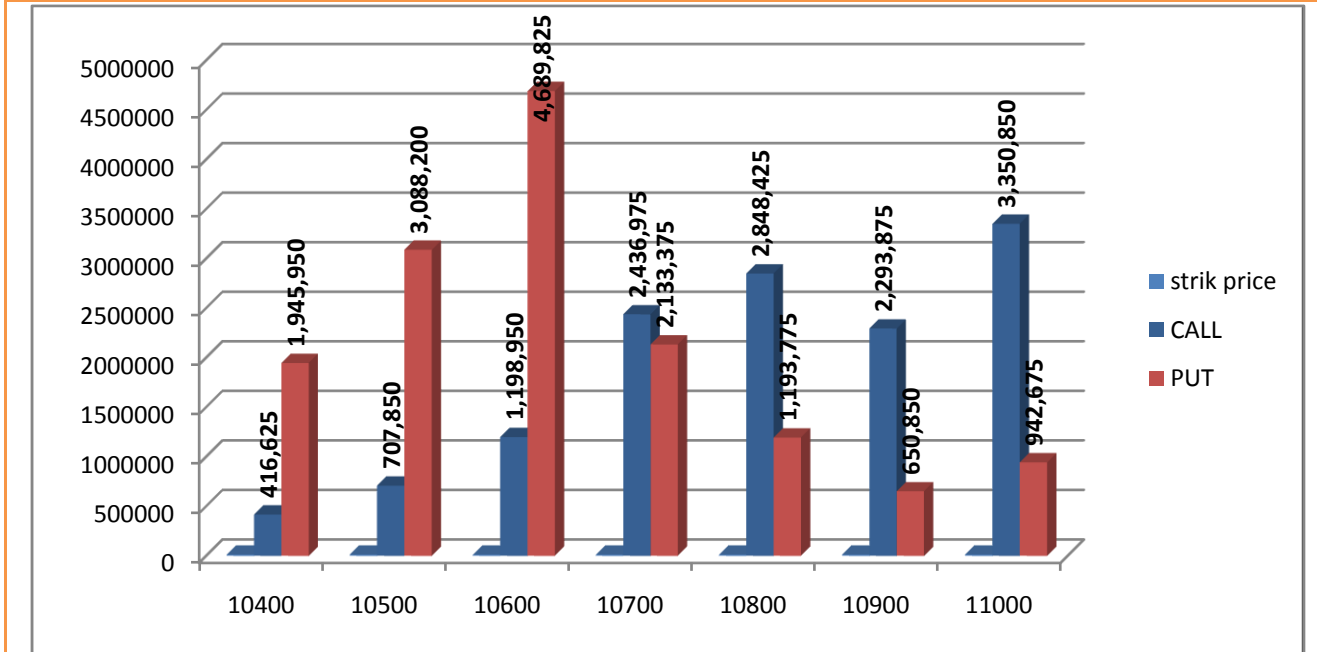
Products	29/6/2018	28/6/2018	%Change
<b>Index Futures</b>	19377.16	39575.26	-51.04%
<b>Stock Futures</b>	48758.19	129656.65	-62.39%
<b>Index Option</b>	336,592.60	1,030,531.28	-67.34%
<b>Stock Option</b>	30739.31	65086.07	-52.77%
<b>Total</b>	435467.26	1264849.26	-65.57%

### F & O HEADLINES

- Nifty JULY Future opened at 10674.10 and made high of 10674.10 whereas during the day it made a low of 10550.75 before closing 10571.10
- Overall LONG BUILD UP seen
- Long build up seen in HCC, IDBI, CONCOR
- Short build up seen in GMRINFRA, INFIBEAM, SUNTV
- Short Unwinding seen in MRPL, IDEA, GRANULES
- Long Unwinding seen in HDFCBANK

	Advance	Decline	Unchanged
<b>Nifty</b>	40	10	0
<b>NSE</b>	1292	4540	317

### Nifty option OI distribution across the different Strikes



### FII activity on 29<sup>th</sup> June 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	87053	7493.42	120319	10187.71	211239	16917.14
Index Option	2902415	147562.00	2861653	140934.37	575202	47390.46
Stock Future	539776	35256.98	511327	33821.81	1109642	75867.09
Stock Option	77715	5487.17	72189	5098.20	5645	399.72

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
INDIANB	23.94	DALMIABHA	2.37
IDBI	20.39	MRF	2.07
BATAINDIA	19.90	HDFCBANK	1.46
NIITTECH	19.19	KTKBANK	1.07
CHOLAFIN	17.39	COLPAL	1.04

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