



03rd July 2018, research@bonanzaonline.com

Index Summary

	02/07/2018	29/06/2018	Change
Nifty Spot	10657.30	10714.30	-57.00
Nifty Future	10645	10693	-49.15
Prem(+)/Disc(-)	12.30	21.30	-9
Nifty 50 PCR OI	1.13	1.16	-0.03
Nifty 50 PCR (VOL)	0.88	0.83	0.05

Volatility Index

	29/06/2018	29/06/2018	Change (%)
India VIX	13.37	12.94	3.32

F & O Turnover (in Rs Cr.)

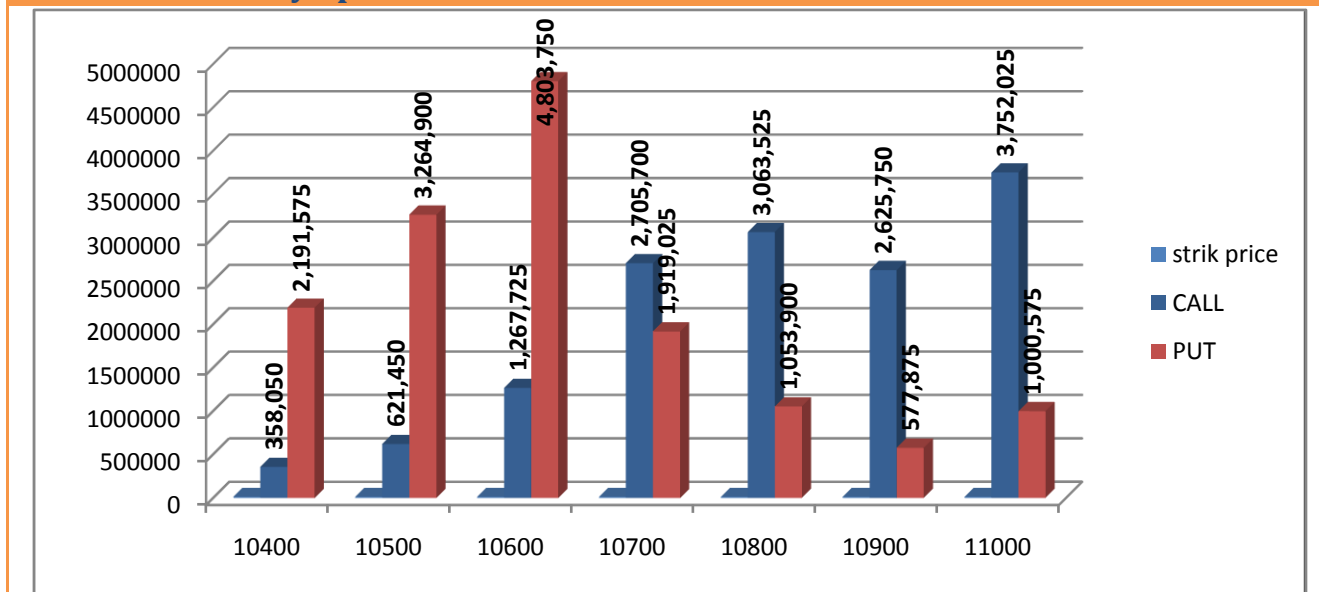
Products	2/7/2018	29/6/2018	%Change
Index Futures	18725.3	19377.16	-3.36%
Stock Futures	47647.53	48758.19	-2.28%
Index Option	463,126.67	336,592.60	37.59%
Stock Option	33473.18	30739.31	8.89%
Total	562801.68	435467.26	29.24%

F & O HEADLINES

- Nifty JULY Future opened at 10698.75 and made high of 10705 whereas during the day it made a low of 10595 before closing 10658.25
- Overall LONG BUILD UP seen
- Long build up seen in CGPOWER, BALKRISIND, PNB
- Short build up seen in ANDHRABANK, SUNPHARMA, HINDUNILVR
- Short Unwinding seen in GMRINFRA, IFCI, ASHOKLEY
- Long Unwinding seen in EQUITAS, MARUTI, AJANTPHARM

	Advance	Decline	Unchanged
Nifty	16	34	0
NSE	614	1134	333

Nifty option OI distribution across the different Strikes



FII activity on 02nd July 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 (%)
ICICI BANK	24.71	BEML	3.03
TORNT POWER	22.74	PTC	2.77
ADANI	21.44	LT	2.35
DALMIABHA	17.99	HCC	2.23
JINDALSTEL	14.43	BANKINDIA	2.10

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