



05<sup>th</sup> July, 2019

### F & O HEADLINES

- Nifty June Future opened at 11947.15 and made high of 11999 whereas during the day it made a low of 11942.65 before closing 11979.65.

#### Index Summary

	04/7/2019	0	Change
<b>Nifty Spot</b>	11946.75	0	30
<b>Nifty Future</b>	11979.65	0	29.30
<b>Prem(+)/Disc(-)</b>	32.90	0	0

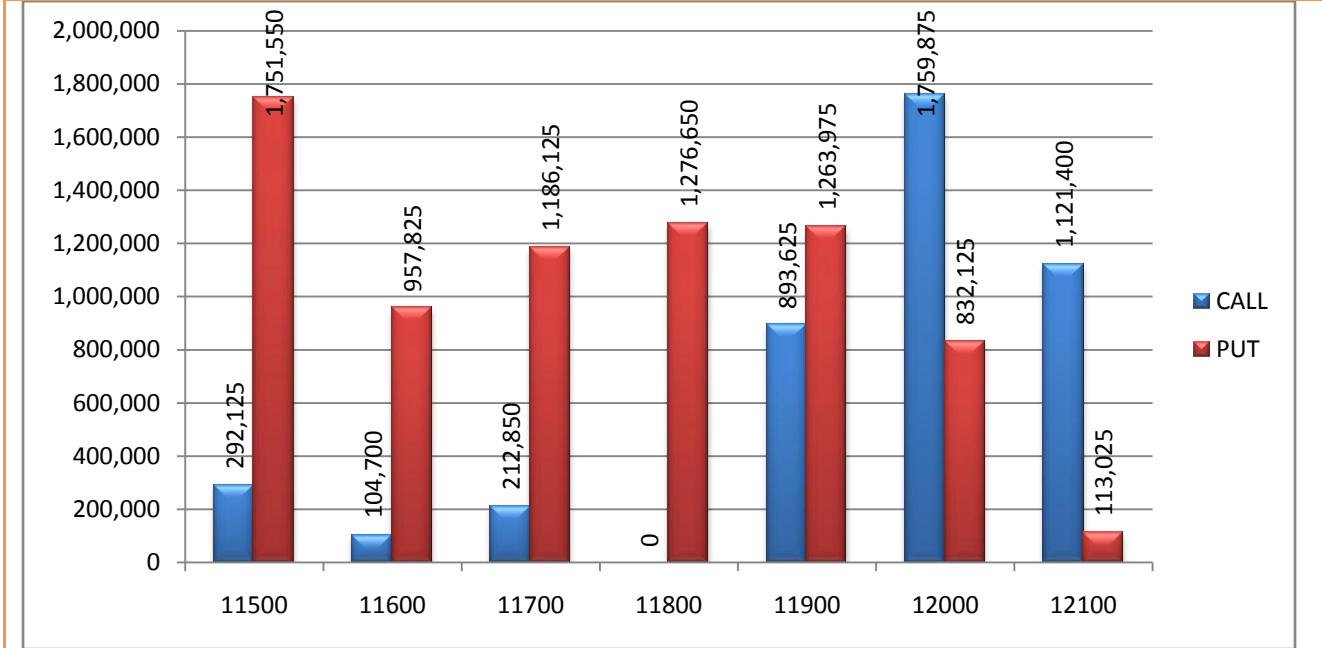
#### Volatility Index

	04/07/2019	03/07/2019	Change (%)
<b>India VIX</b>	13.53	14.19	-1.20

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

Products	4/7/2019	3/7/2019	%Change
<b>Index Futures</b>	14,408.21	16,780.20	-14.14%
<b>Stock Futures</b>	38591.26	40362.88	-4.39%
<b>Index Option</b>	1,885,718.10	528,611.36	256.73%
<b>Stock Option</b>	32713.21	31523.09	3.78%
<b>Total</b>	1971430.78	617277.53	219.38%

## Nifty option OI distribution across the different Strikes



**Disclaimer:** This report, contains information based on research carried by or on behalf of Bonanza Portfolio Limited, is neither advice nor any offer to sell or a solicitation to buy any securities, Further the reader is also advised to exercise restraint in placing any dependence on this report, as the sender, Bonanza Portfolio Limited, neither claims or guarantees the accuracy of any information contained herein nor assumes any responsibility in relation to losses arising from the errors of fact, opinions contained herein or the dependence placed on the same. The situational factors affecting the information herein may change any time due to the volatile market conditions, and may not be accurate, complete or exhaustive, the recipient therefore is advised to use his own discretion and judgment, while entering into any transactions, whatsoever.

Further, please note that Bonanza, its director's employees and associates may have trading or investment positions in the securities mentioned herein.

### **BONANZA PORTFOLIO LTD**

New Delhi: 4353/4C, Madan Mohan Street, Ansari Road, Darya Ganj, New Delhi – 110002. Tel: 91 11 30181290/94  
Fax: 91 11 30412657

Mumbai: Bonanza House, Plot No. M-2, Cama Industrial Estate, Walbhat Road, Goregoan (E) Mumbai – 400063. Tel.  
91 22 67605500/600 Fax. 022-67605530