



29th June 2018, research@bonanzaonline.com

Index Summary

	28/06/2018	27/06/2018	Change
Nifty Spot	10589.10	10671.40	-82.30
Nifty Future	10574.85	10671	-101.05
Prem(+)/Disc(-)	14.10	0.40	13.70
Nifty 50 PCR OI	1.03	1.03	0.22
Nifty 50 PCR (VOL)	0.79	0.83	0.04

Volatility Index

	28/06/2018	27/06/2018	Change (%)
India VIX	13.95	13.51	3.34

F & O Turnover (in Rs Cr.)

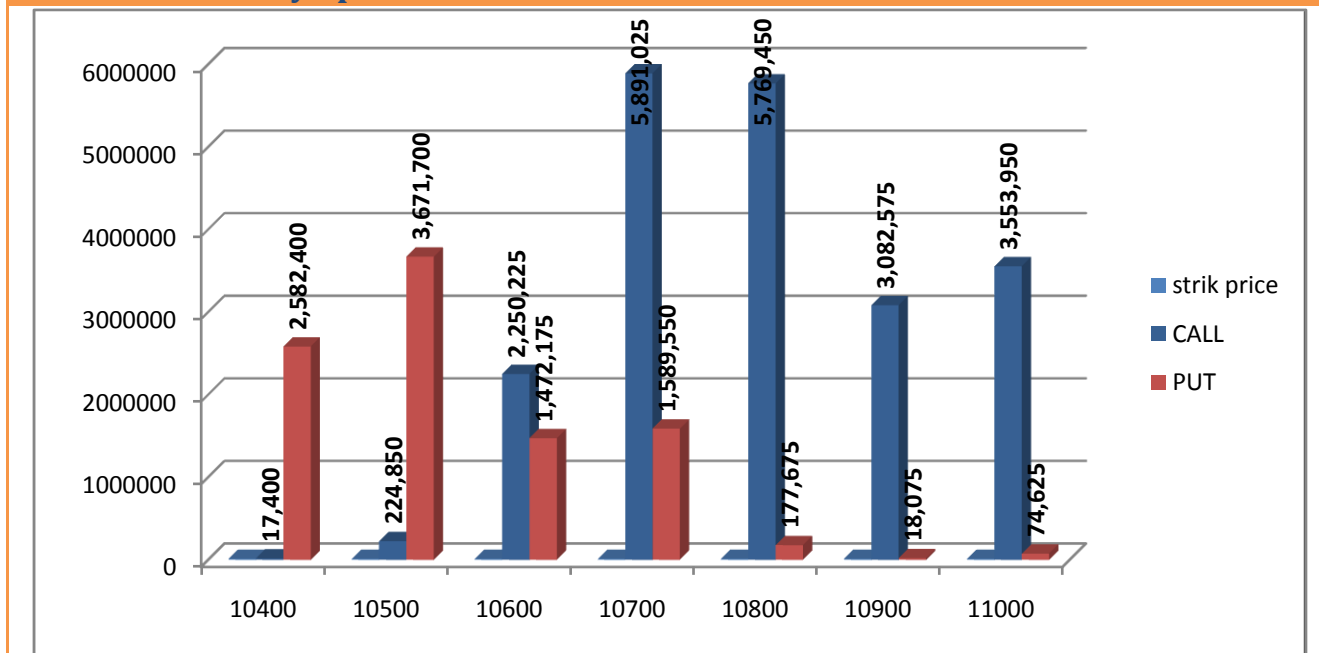
Products	28/6/2018	27/6/2018	%Change
Index Futures	49192.61	39575.26	24.30%
Stock Futures	150042.2	129656.65	15.72%
Index Option	1,692,782.27	1,030,531.28	64.26%
Stock Option	63838.43	65086.07	-1.92%
Total	1955855.51	1264849.26	54.63%

	Advance	Decline	Unchanged
Nifty	14	36	0
NSE	463	1270	329

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 CGPOWER, STAR, JPASSOCIATE
- Short build up seen in DRREADY, EICHERMOT, INDUSINDBK
- Short Unwinding seen in
- Long Unwinding seen in NIFTYMID50, HEXAWARE,

Nifty option OI distribution across the different Strikes



FII activity on 28th 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 (%)
CONCOR	54.67	HEXAWARE	56.08
SHREECEM	50.9	JPASSOCIATE	53.92
GODREJCP	50.16	JUSTDIAL	50.91
EQUITAS	48.07	TATAELXSI	43.91
DABUR	43.07	KPIT	40.42

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