



3<sup>rd</sup> Oct 2018

### Index Summary

	01/10/2018	28/09/2018	Change
Nifty Spot	11008.30	10930.45	77.85
Nifty Future	11072	10964.95	117.70
Prem(+)/Disc(-)	63.70	34.50	29.20
Nifty 50 PCR OI	1.21	1.07	0.14
Nifty 50 PCR (VOL)	0.94	0.86	0.08

### Volatility Index

	01/10/2018	28/09/2018	Change (%)
India VIX	16.84	17.00	-0.97

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

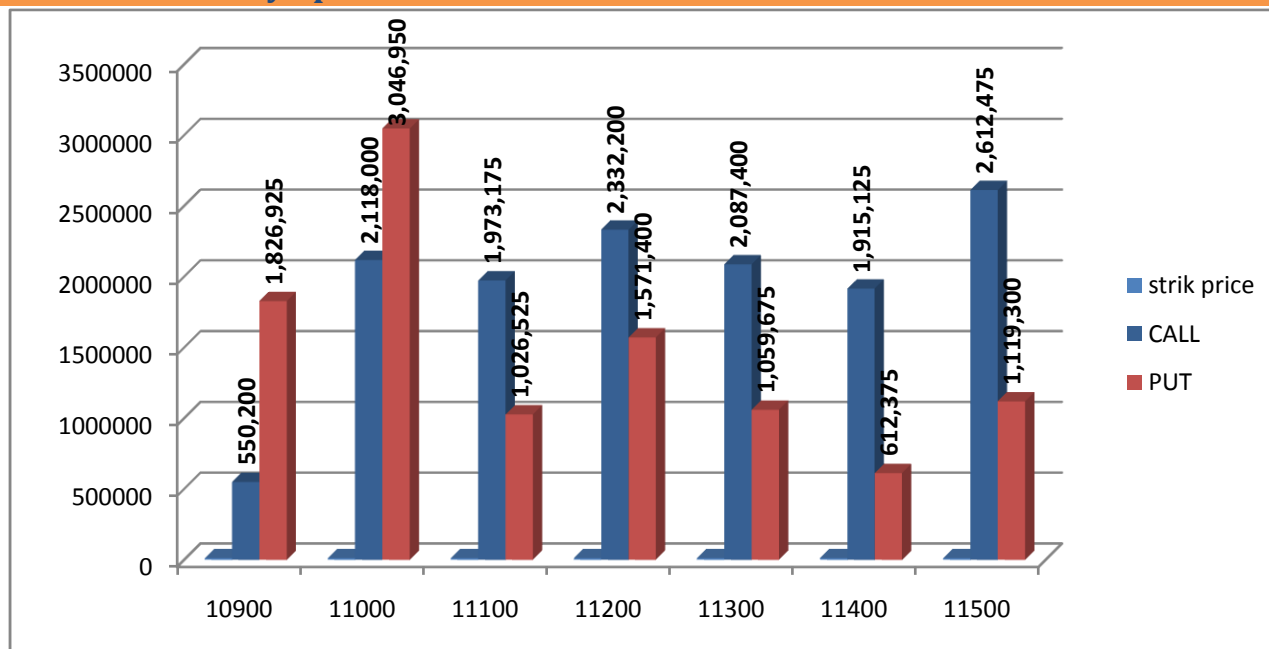
Products	1/10/2018	28/9/2018	%Change
Index Futures	29060.09	33862.81	-14.18%
Stock Futures	63183.1	67875	-6.91%
Index Option	644,660.92	572,762.89	12.55%
Stock Option	37398.25	39919.1	-6.31%
Total	774302.37	714419.8	8.38%

### F & O HEADLINES

- Nifty October Future opened at 10931 and made high of 11090 whereas during the day it made a low of 10857.55 before closing 11061.80.
- Overall LONG BUILD UP SEEN IN NIFTY FUTURE
- Long built up DHFL, INFIBEAM, ADANIPOWER.
- SHORT built up seen in RCOM, TORNTPHARM, EQUITAS
- SHORT COVERING seen in SREINFRA, PTC, NIITTECH
- LONG UNWINDING seen in BATAINDIA.

	Advance	Decline	Unchanged
Nifty	34	16	0
NSE	725	1034	318

### Nifty option OI distribution across the different Strikes



### FII activity on 01<sup>st</sup> Oct 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	47567	4316.75	47590	4307.90	220076	18173.56
Index Option	1175185	109802.22	1157880	107840.03	734060	63480.30
Stock Future	276987	16484.39	267926	16067.59	1216806	83726.68
Stock Option	92072	6006.43	92321	6070.17	50197	3127.88

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
CANFINHOME	26.28	ORIENTBANK	-2.67
INDUSINDBK	24.96	ARVIND	-2.64
KOTAKBANK	23.43	NIITECH	-2.43
KSCL	19.76	SREINFRA	-2.35
RBLBANK	19.55	CENTURYTEX	-2.21

**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