



06 July 2018

Index Summary

	05/07/2018	04/07/2018	Change
Nifty Spot	10749.75	10769.90	-20.15
Nifty Future	10760.00	10766.10	-11.35
Prem(+)/Disc(-)	-10.00	03.80	-6.20
Nifty 50 PCR OI	1.21	1.25	-0.04
Nifty 50 PCR (VOL)	0.96	1.08	0.12

Volatility Index

	05/06/2018	04/06/2018	Change (%)
India VIX	12.57	12.66	-0.67

F & O Turnover (in Rs Cr.)

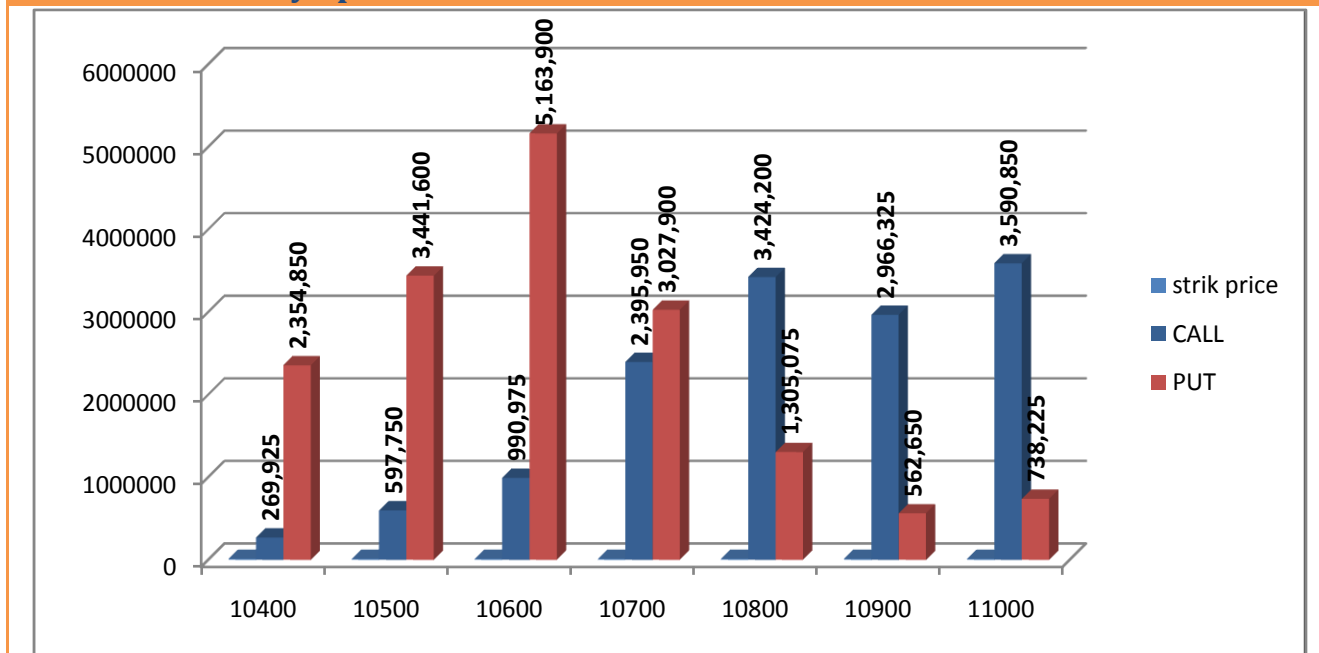
Products	5/7/2018	4/7/2018	%Change
Index Futures	16229.44	19258.74	-15.73%
Stock Futures	47874.67	44581.26	7.39%
Index Option	1,411,265.45	774,378.13	82.25%
Stock Option	42727.97	33871.54	26.15%
Total	1518097.53	872089.67	74.08%

F & O HEADLINES

- Nifty July Future opened at 10759.95 and made high of 10791 whereas during the day it made a low of 10731.20 before closing 10751.75
- Overall LONG BUILDUP seen in Nifty Future.
- Long built up seen in INDIACEM, DALMIABHA, YESBANK
- Short built up seen in CGPOWER, PVR, RAMCOCEM
- Short covering seen in MFSL, LICHSGFIN, BALKRISIND
- Long Unwinding seen in CENTURYTEX, BIOCON, BAJFINANCE

	Advance	Decline	Unchanged
Nifty	26	24	0
NSE	664	1064	338

Nifty option OI distribution across the different Strikes



FII activity on 05th July 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	28566	2585.92	21393	1881.60	243417	19847.72
Index Option	1198116	120250.33	1188773	119486.33	621353	51500.94
Stock Future	167489	10850.71	163640	10658.37	1146111	79158.97
Stock Option	94696	6728.09	93256	6617.06	66773	4471.48

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
DISHTV	14.91	MINDTREE	-3.09
UBL	12.24	LICHSGFIN	-3.36
BERGEPAIN	8.93	JUSTDIAL	-3.07
CHOLAFIN	8.85	CIPLA	-2.82
MRPL	8.45	HCC	-1.62

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