



08th Aug 2018

Index Summary			
	07/08/2018	06/08/2018	Change
Nifty Spot	11389.45	11387.10	2.35
Nifty Future	11423	11421	8.75
Prem(+)/Disc(-)	33.55	33.90	-0.35
Nifty 50 PCR OI	1.44	1.46	-0.02
Nifty 50 PCR (VOL)	1.12	1.07	0.05

Volatility Index			
	07/08/2018	06/08/2018	Change (%)
India VIX	12.58	12.56	0.14

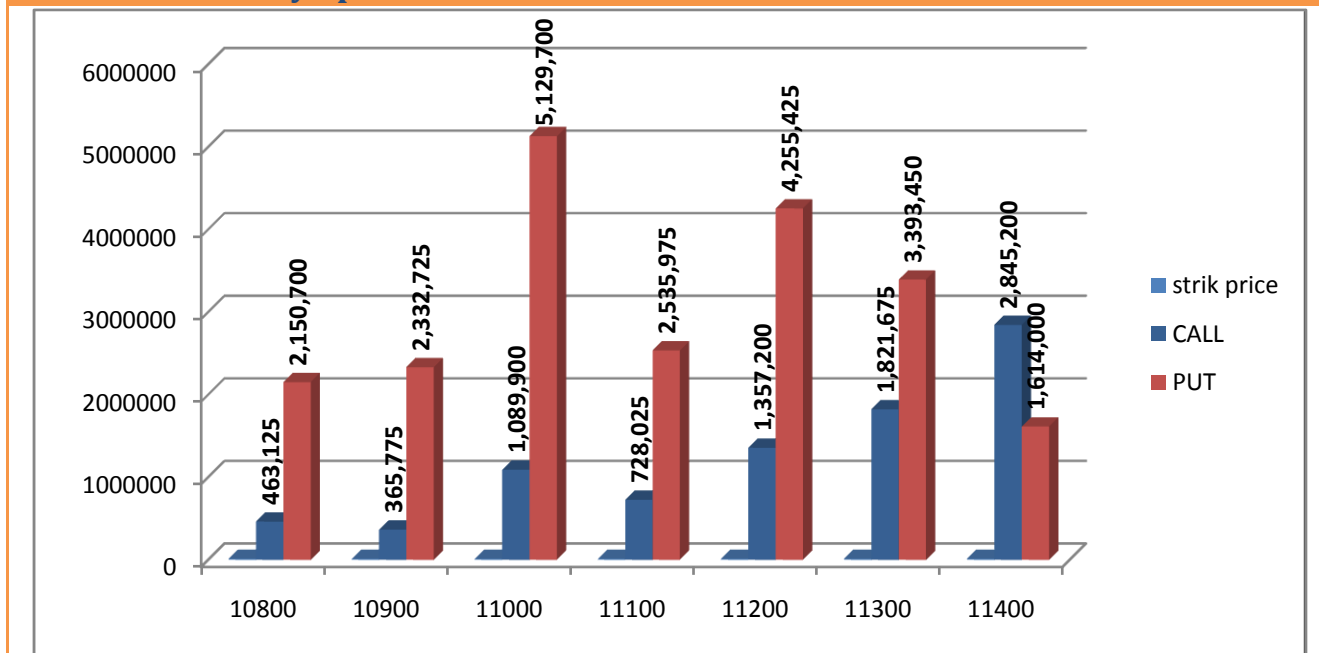
F & O HEADLINES

- Nifty August Future opened at 11432.25 and made high of 11445.05 whereas during the day it made a low of 11376.20 before closing 11418.35
- Overall LONG BUILD UP SEEN IN
- Long built up NMDC, TATASTEEL, INDIACEM.
- SHORT built up seen in RBLBANK, GODREJIND, BAJAJAUTO
- SHORT COVERING seen in TITAN, PVR, CEATLTD
- LONG UNWINDING built up seen in MARICO, GMRINFRA, BHARATFIN

F & O Turnover (in Rs Cr.)			
Products	7/8/2018	6/8/2018	%Change
Index Futures	11845.47	12322.77	-3.87%
Stock Futures	59352.02	52335.94	13.41%
Index Option	440,121.10	427,990.65	2.83%
Stock Option	50972.69	46346.98	9.98%
Total	562291.28	538996.34	4.32%

	Advance	Decline	Unchanged
Nifty	22	28	0
NSE	775	974	321

Nifty option OI distribution across the different Strikes



FII activity on 07th Aug 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	18797	1732.24	16696	1600.94	303684	26636.51
Index Option	495820	50403.69	512765	52075.29	673371	60394.18
Stock Future	176472	11999.53	178301	12020.70	1116162	83275.79
Stock Option	98471	6949.88	101906	7204.18	116286	8824.33

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
ADANI PORTS	39.35	NIITTECH	-6.44
ARVIND	26.62	SYNDIBANK	-6.24
BERGEPAIN	23.75	MUTHOOTFIN	-4.92
TORNT PHARM	23.10	RAMCOCEM	-4.50
VIGUARD	18.12	BALRAMCHIN	-4.47

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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