



10<sup>th</sup> Sep 2018

### Index Summary

	07/09/2018	06/09/2018	Change
<b>Nifty Spot</b>	11589.10	11536.90	52.20
<b>Nifty Future</b>	11634	11567.15	66.85
<b>Prem(+)/Disc(-)</b>	44.90	30.25	14.65
<b>Nifty 50 PCR OI</b>	1.25	1.20	0.05
<b>Nifty 50 PCR (VOL)</b>	0.96	1.01	-0.05

### Volatility Index

	07/09/2018	06/09/2018	Change (%)
<b>India VIX</b>	13.89	13.75	1.24

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

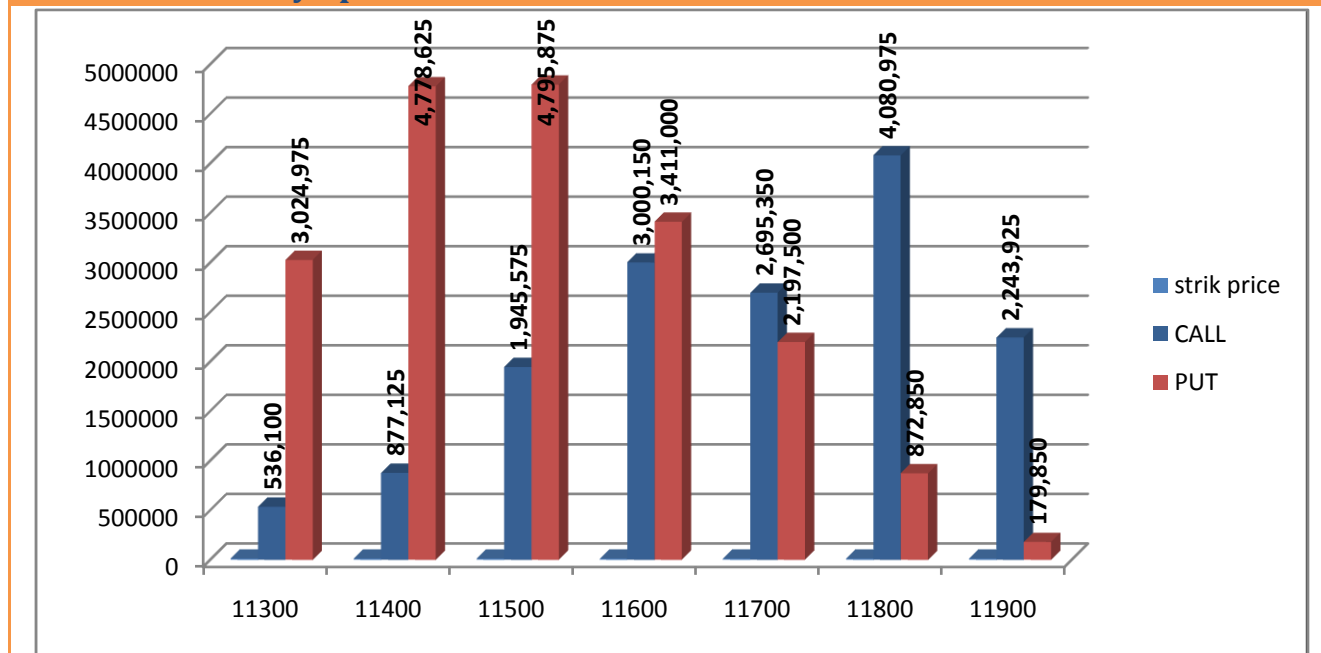
Products	7/9/2018	6/9/2018	%Change
<b>Index Futures</b>	20804.74	26804.1	-22.38%
<b>Stock Futures</b>	68773.83	64457.82	6.70%
<b>Index Option</b>	527,229.60	2,043,149.22	-74.20%
<b>Stock Option</b>	61373.92	52595.49	16.69%
<b>Total</b>	678182.09	2187006.63	-68.99%

### F & O HEADLINES

- Nifty September Future opened at 11550 and made high of 11648.55 whereas during the day it made a low of 11512.60 before closing 11632.95
- Overall LONG BUILD UP SEEN IN NIFTY FUTURE
- Long built up AUROPHARMA, HEROMOTOCOP, BAJAJAUTO.
- SHORT built up seen in BALRAMCHIN, RCOM, BANKNIFTY
- SHORT COVERING seen in TORNTPHARM, FEDERALBANK, MRF
- LONG UNWINDING built up seen in NIFTYMID50

	Advance	Decline	Unchanged
<b>Nifty</b>	32	18	0
<b>NSE</b>	1019	718	334

### Nifty option OI distribution across the different Strikes



### FII activity on 07<sup>th</sup> Sept 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	29725	2816.76	34052	3178.89	281491	24655.04
Index Option	834080	83915.58	831148	83806.58	883638	79533.78
Stock Future	208660	14759.93	206093	14547.34	1159958	88424.62
Stock Option	125870	9139.96	124242	9014.59	109017	8206.88

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
ADANIENT	76.95	TORNTPHARM	-4.54
TORNTPOWER	26.24	KPIT	-4.08
YES BANK	26.21	MGL	-3.47
ADANI PORTS	13.97	JPASSOCIATE	-2.02
NESTLEIND	13.40	CEATLTD	-1.82

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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