



11th July 2018

Index Summary

	10/07/2018	09/07/2018	Change
Nifty Spot	10944.95	10852.90	92.05
Nifty Future	10945.00	10859.85	85.15
Prem(+)/Disc(-)	0.05	6.95	5.95
Nifty 50 PCR OI	1.41		
Nifty 50 PCR (VOL)	0.99		

Volatility Index

	10/06/2018	09/06/2018	Change (%)
India VIX	12.33	12.39	-0.42

F & O Turnover (in Rs Cr.)

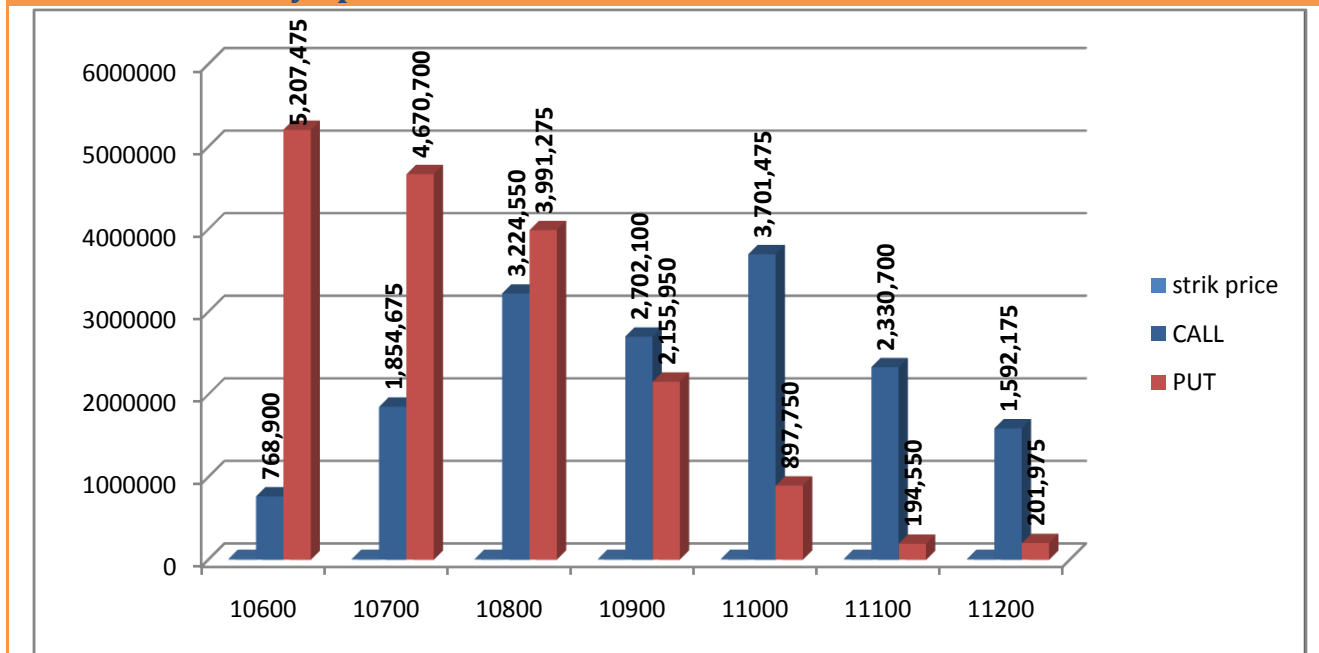
Products	10/7/2018	9/7/2018	%Change
Index Futures	15421.11	14101.74	9.36%
Stock Futures	49376.25	41594.46	18.71%
Index Option	475,652.88	367,156.44	29.55%
Stock Option	45912.88	33359.94	37.63%
Total	586362.34	456212.58	28.53%

F & O HEADLINES

- Nifty July Future opened at 10886.65 and made high of 10959.20 whereas during the day it made a low of 10881.50 before closing 10945.00
- Overall LONG BUILDUP seen in Nifty Future.
- Long built up seen in IDBI, CHOLAFIN, GRANULES
- Short built up seen in PNB, ACC, INFY
- Short covering seen in IFCI, SIEMENS, DALMIABHA
- Long Unwinding seen in CESC, HUL, JUSTDIAL

	Advance	Decline	Unchanged
Nifty	33	17	0
NSE	1193	525	345

Nifty option OI distribution across the different Strikes



FII activity on 10th July 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	41112	3514.19	19431	1742.84	278297	23205.98
Index Option	482889	45916.63	489898	46503.87	650078	55037.82
Stock Future	149044	10203.82	146351	9909.07	1137968	80393.76
Stock Option	88271	6459.24	89959	6532.22	83635	5783.70

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
MUTHOOTFIN	15.6	CEAT	-2.82
INDUSINDBANK	15.03	HEXAWARE	-2.71
GAIL	14.41	HUL	-2.06
EXIDEIND	14.02	CENTURYTEXT	-1.97
INDIANB	13.96	OFSS	-1.67

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