



12th July 2018

Index Summary

	11/07/2018	10/07/2018	Change
Nifty Spot	10948.30	10944.95	1.05
Nifty Future	10937.50	10945.00	-10.35
Prem(+)/Disc(-)	-10.80	0.05	-10.85
Nifty 50 PCR OI	1.44	1.41	0.03
Nifty 50 PCR (VOL)	1.09	0.99	0.10

Volatility Index

	11/06/2018	10/06/2018	Change (%)
India VIX	12.78	12.33	3.11

F & O Turnover (in Rs Cr.)

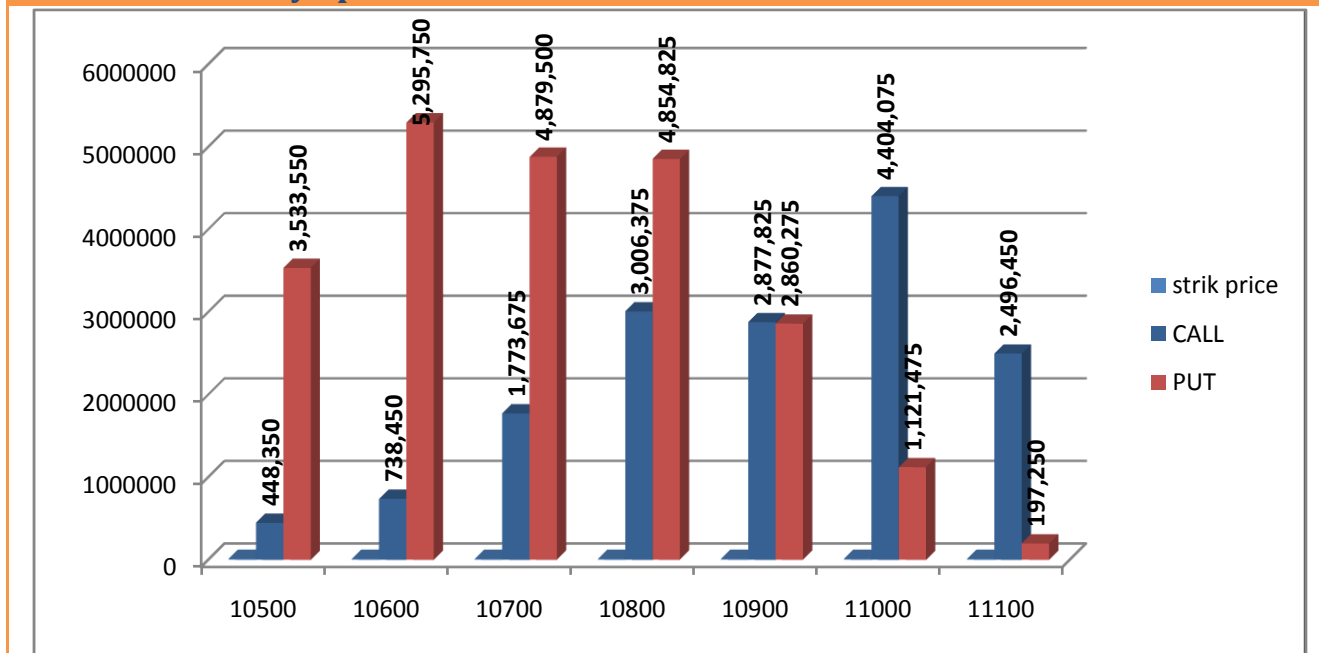
Products	11/7/2018	10/7/2018	%Change
Index Futures	16056.64	15421.11	4.12%
Stock Futures	58775.57	49376.25	19.04%
Index Option	650,162.00	475,652.88	36.69%
Stock Option	65514.2	45912.88	42.69%
Total	790508.41	586362.34	34.82%

F & O HEADLINES

- Nifty July Future opened at 10936.90 and made high of 10967 whereas during the day it made a low of 10918 before closing 10937.50
- Overall SHORT BUILDUP seen in Nifty Future.
- Long built up seen in ADANIPOWER, ADANIENT AND GODREJIND
- Short built up seen in ONGC, AJANTAPHARM, HPCL
- Short covering seen in IDBI, KTKBANK, MCX
- Long Unwinding seen in JUSTDIAL, MRF, RBLBANK

	Advance	Decline	Unchanged
Nifty	20	30	0
NSE	655	1080	329

Nifty option OI distribution across the different Strikes



FII activity on 11th July 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	29969	2690.24	22200	1982.17	278246	23057.82
Index Option	664763	63954.49	673312	64583.36	677719	57401.04
Stock Future	186438	13150.58	180895	12384.20	1138801	80249.06
Stock Option	116796	9046.08	117888	9112.86	86845	5988.62

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
TITAN	24.24	MUTHOOTFIN	-8.64
ADANIENT	19.40	NIITECH	-6.11
TATAELAXI	19.09	INDIANB	-5.13
GODREJCP	18.89	MCX	-4.31
HINDZINC	16.24	OIL	-3.84

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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