



23rd Aug 2018

Index Summary			
	21/08/2018	20/08/2018	Change
Nifty Spot	11570.90	11551.75	19.15
Nifty Future	11587.75	11583	8.80
Prem(+)/Disc(-)	16.85	31.25	-14.40
Nifty 50 PCR OI	1.57	1.58	-0.01
Nifty 50 PCR (VOL)	1.16	1.11	0.05

Volatility Index			
	21/08/2018	20/08/2018	Change (%)
India VIX	12.90	13.03	-0.98

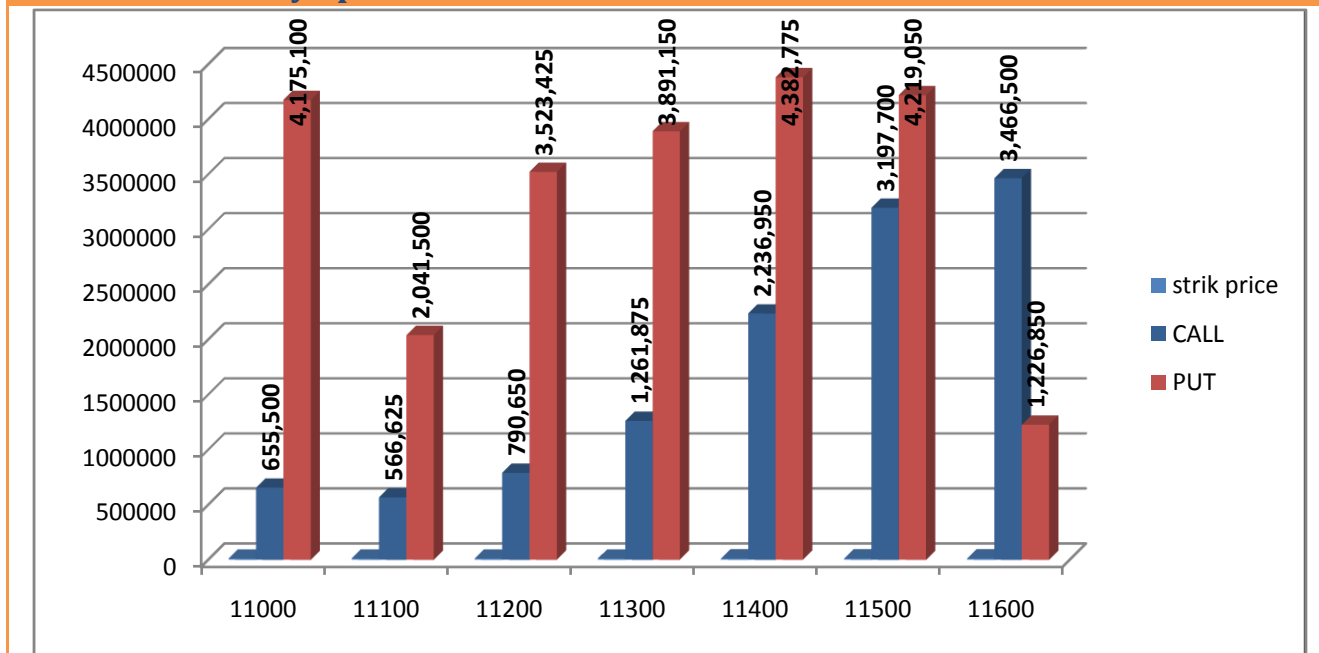
F & O Turnover (in Rs Cr.)			
Products	21/8/2018	20/8/2018	%Change
Index Futures	13104.14	12056.12	8.69%
Stock Futures	64699.04	61577.42	5.07%
Index Option	571,163.65	441,116.26	29.48%
Stock Option	62247.25	68786.2	-9.51%
Total	711214.08	583536	21.88%

	Advance	Decline	Unchanged
Nifty	25	25	0
NSE	863	872	339

F & O HEADLINES

- Nifty August Future opened at 11578.95 and made high of 11592.35 whereas during the day it made a low of 11553 before closing 11586.55
- Overall LONG BUILD UP SEEN IN NIFTY FUTURE
- Long built up KAJARIACER, CESC, TORNTPOWER.
- SHORT built up seen in BANKBARODA, SUZLON, APOLLOTYRE
- SHORT COVERING seen in UPL, ADANIPOWER, STAR
- LONG UNWINDING built up seen in BOSCHLTD, IGL, HINDALCO

Nifty option OI distribution across the different Strikes



FII activity on 21st Aug 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	17655	1666.60	22176	2034.64	358111	31622.15
Index Option	695071	72012.40	691797	71648.14	793295	71737.97
Stock Future	186274	13074.50	185800	13173.96	1157351	87980.17
Stock Option	125580	9586.36	125338	9515.00	147485	11395.39

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
MGL	41.50	JUSTDAIL	-6.67
NIITTECH	35.34	PVR	-5.46
SIEMENS	21.51	TATAMTRDVR	-4.36
BERGEPAIN	19.45	IGL	-2.88
ADANIEN	18.60	RELCAPITAL	-2.68

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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