



31st July 2018

Index Summary

	30/07/2018	27/07/2018	Change
Nifty Spot	11319.55	11278.35	41.20
Nifty Future	11340	11306.70	33.30
Prem(+)/Disc(-)	20.55	28.35	7.80
Nifty 50 PCR OI	1.41	1.92	-0.51
Nifty 50 PCR (VOL)	1.00	0.96	0.04

Volatility Index

	30/07/2018	27/07/2018	Change (%)
India VIX	12.59	11.90	2.23

F & O Turnover (in Rs Cr.)

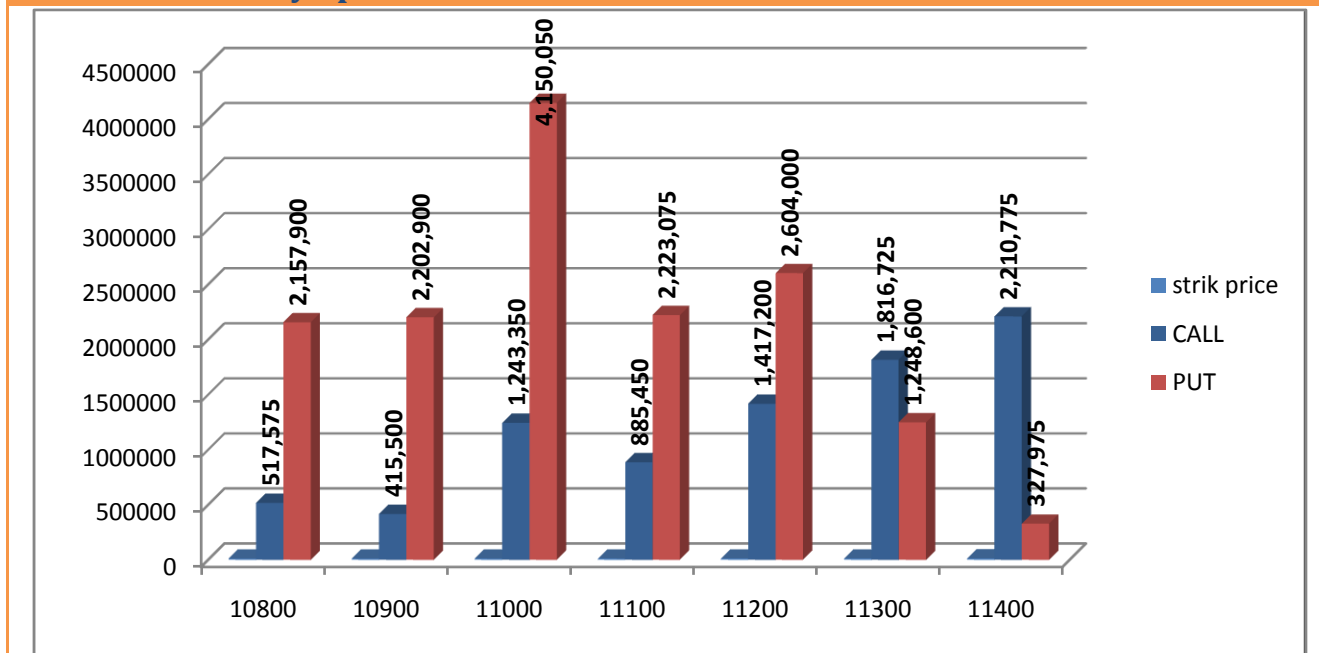
Products	30/7/2018	27/7/2018	%Change
Index Futures	15058.07	14982.39	0.51%
Stock Futures	58128.56	59103.78	-1.65%
Index Option	395,370.22	295,946.41	33.60%
Stock Option	47179.35	45168.84	4.45%
Total	515736.2	415201.42	24.21%

F & O HEADLINES

- Nifty August Future opened at 11325.15 and made high of 11345.20 whereas during the day it made a low of 11285 before closing 11338.50
- Overall LONG BUILD UP SEEN IN
- Long built up ADANIPOWER, BEML, BANKBARODA.
- SHORT built up seen in GAIL, SUNTV, PEL
- SHORT COVERING seen in ANDHRABANK, BEL, BHEL
- LONG UNWINDING built up seen in CEATLTD, JUSTDIAL, CESE

	Advance	Decline	Unchanged
Nifty	27	23	0
NSE	1129	626	322

Nifty option OI distribution across the different Strikes



FII activity on 30st July 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	26783	2405.72	28121	2647.89	244850	21117.95
Index Option	497935	49720.70	498422	49575.01	560684	49229.43
Stock Future	196705	13521.32	183712	12517.70	1068967	78679.19
Stock Option	93650	7041.45	93700	7068.21	63578	4789.25

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
INDIANB	31.86	NIITTECH	-6.42
APOLLOHOSP	25.83	EQUITAS	-4.22
AJANTPHARM	22.24	GODFRYPHLP	-3.57
VGUARD	22.11	CASTROLIND	-2.16
GODREJCP	19.63	BIOCON	-1.36

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