

03 May 2018, research@bonanzaonline.com

Index Summary

| | 02/05/2018 | 30/04/2018 | Change |
|---------------------------|------------|------------|--------|
| Nifty Spot | 10718.05 | 10739.35 | -21.30 |
| Nifty Future | 10743.50 | 10783.55 | -40.05 |
| Prem(+)/Disc(-) | 25.45 | 44.20 | -18.75 |
| Nifty 50 PCR OI | 1.23 | 1.22 | -0.01 |
| Nifty 50 PCR (VOL) | 1.09 | 1.24 | -0.15 |

Volatility Index

| | 03/05/2018 | 30/04/2018 | Change (%) |
|------------------|------------|------------|------------|
| India VIX | 12.84 | 12.36 | 3.88 |

F & O Turnover (in Rs Cr.)

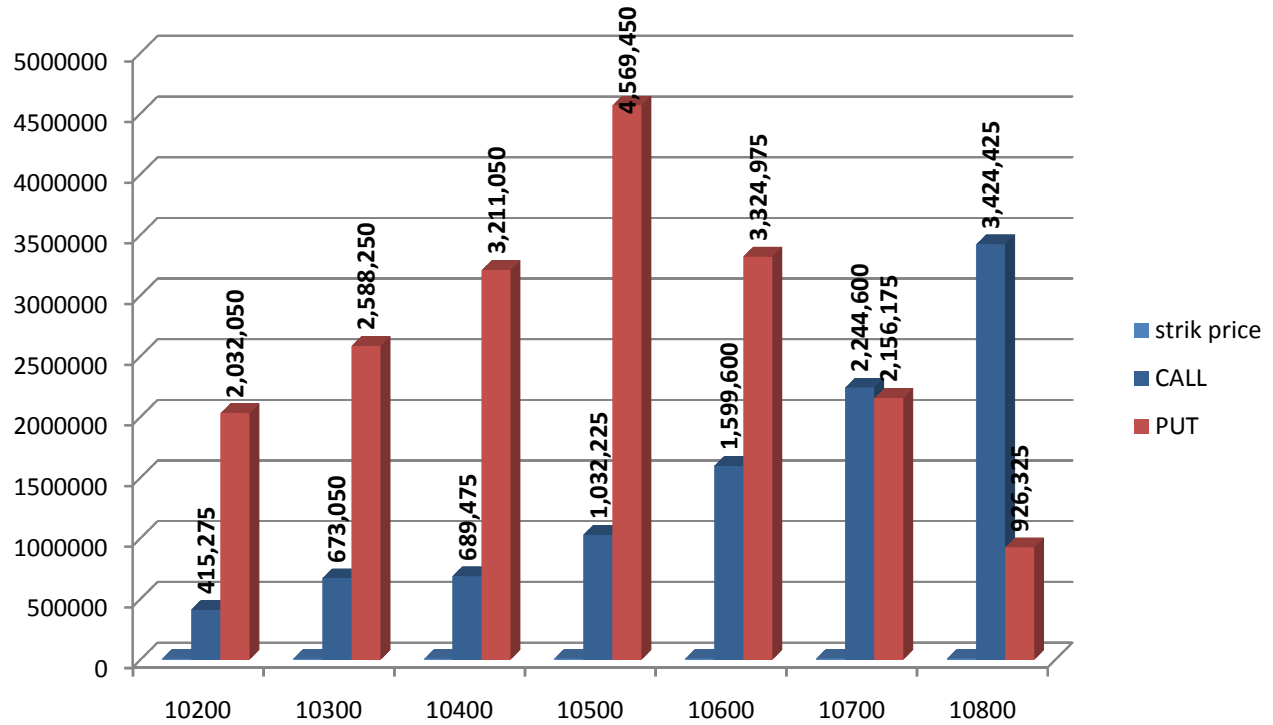
| Products | 02/05/2018 | 30/4/2018 | %Change |
|----------------------|------------|-----------|---------|
| Index Futures | 14900.86 | 11007.34 | 35.37% |
| Stock Futures | 60359.27 | 52403.05 | 115.18% |
| Index Option | 564338.5 | 330412.28 | 70.80% |
| Stock Option | 40808.1 | 38585.22 | 5.76% |
| Total | 680406.73 | 432407.89 | 57.35% |

F & O HEADLINES

- Nifty May Future opened at 10779 and made high of 10785.95 whereas during the day it made a low of 10706 before closing 10743.50
- Overall short build up seen in Nifty Future
- Long built up seen in RCOM, KOTAKBANK & CASTROLIND.
- Short built up seen in UPL, BHARTIARTL & GODREJCP.
- Short covering seen in EQUITAS, GODREJIND & HDFC.
- Long Unwinding seen in IFCI, MGL & BIOCON.

| | Advance | Decline | Unchanged |
|--------------|---------|---------|-----------|
| Nifty | 15 | 35 | 0 |
| NSE | 529 | 1289 | 90 |

Nifty option OI distribution across the different Strikes



FII activity on 2nd May 2018

| | Buy | | Sell | | OI | |
|--------------|-----------|---------------|-----------|---------------|-----------|---------------|
| | Contracts | Value (Rs Cr) | Contracts | Value (Rs Cr) | Contracts | Value (Rs Cr) |
| Index Future | 23753 | 2133.20 | 28123 | 2458.21 | 155470 | 13300.41 |
| Index Option | 869328 | 83378.96 | 872436 | 83471.77 | 734024 | 61455.30 |
| Stock Future | 137362 | 9685.56 | 147762 | 10162.43 | 1130736 | 80039.55 |
| Stock Option | 85452 | 6223.34 | 86056 | 6230.17 | 66081 | 4774.72 |

Top Gainers & Losers Open Interest Wise

| Top Gainers (OI wise) | | |
|-----------------------|---------------|-----------|
| Company | Future OI (%) | Price (%) |
| MARICO | 22.06 | 12.63 |
| NIITECH | 19.69 | 18.03 |
| AMRAJABAT | 19.53 | 17.91 |
| ARVIND | 18.34 | 15.26 |
| PIDILITEIND | 17.41 | 17.41 |

| Top Losers (OI wise) | | |
|----------------------|---------------|-----------|
| Company | Future OI (%) | Price (%) |
| PCJWELLERS | -8.67 | -8.66 |
| KPIT | -4.87 | 1.98 |
| TATAELAXI | -4.22 | -4.22 |
| BIOCON | -2.87 | -3.46 |
| MINDTREE | -2.86 | -2.69 |

Top Gainers & Losers Price Wise

| Top Gainers | | |
|-------------|-----------|---------------|
| Company | Price (%) | Future OI (%) |
| EQUITAS | 4.76 | -10.00 |
| RCOM | 3.88 | 2.78 |
| KOTAKBANK | 3.57 | 9.91 |
| CASTROLIND | 3.09 | 11.60 |
| UJJIVAN | 2.94 | 16.86 |

| Top Losers | | |
|-------------|-----------|---------------|
| Company | Price (%) | Future OI (%) |
| PCJWELLERS | -23.74 | -8.66 |
| CENTURYTEXT | -9.5 | 8.30 |
| JUSTDIAL | -9.09 | 3.85 |
| REPCOHOME | -8.3 | 2.31 |
| JETAIRWAYS | -7.91 | 7.30 |

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