

04 May 2018, research@bonanzaonline.com

Index Summary

	03/05/2018	02/05/2018	Change
Nifty Spot	10679.65	10718.05	-38.40
Nifty Future	10706.50	10743.50	-37.00
Prem(+)/Disc(-)	26.85	25.45	1.40
Nifty 50 PCR OI	1.21	1.23	-0.02
Nifty 50 PCR (VOL)	0.99	1.09	-0.10

Volatility Index

	03/05/2018	02/04/2018	Change (%)
India VIX	12.98	12.84	1.13

F & O Turnover (in Rs Cr.)

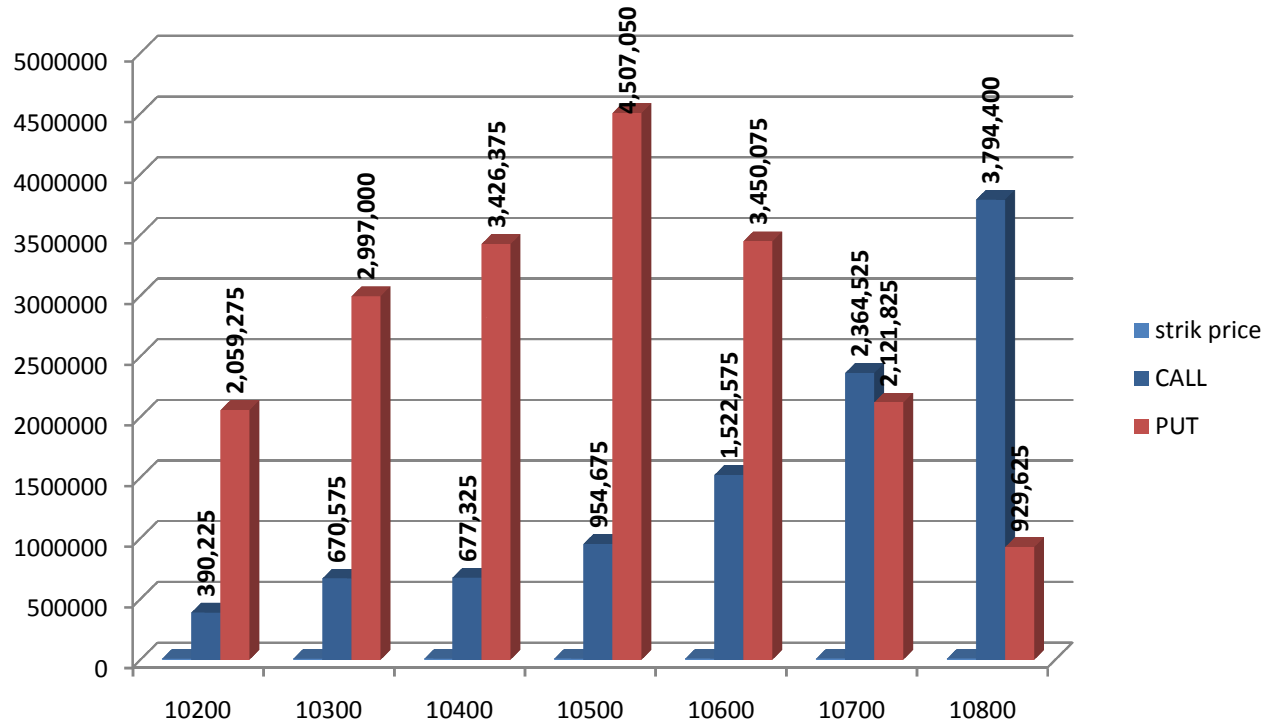
Products	03/05/2018	02/4/2018	%Change
Index Futures	15381.74	14900.86	3.23%
Stock Futures	54062.09	60359.27	89.57%
Index Option	1075614.1	564338.5	90.60%
Stock Option	36254.09	40808.1	-11.16%
Total	1181312	680406.73	73.62%

F & O HEADLINES

- Nifty May Future opened at 10720.35 and made high of 10738.00 whereas during the day it made a low of 10665.20 before closing 10706.50
- Overall short build up seen in Nifty Future
- Long built up seen in MANAPPURAM, SUNPHARMA & OIL.
- Short built up seen in SAIL, SOUTHBANK & HEROMOTORS.
- Short covering seen in PCJEWELLERS, EQUITAS & INFRATEL.
- Long Unwinding seen in DISHTV, BOSCHLTD & MFSL.

	Advance	Decline	Unchanged
Nifty	17	33	0
NSE	356	1211	56

Nifty option OI distribution across the different Strikes



FII activity on 3rd May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	24863	2147.56	18151	1569.21	159506	13558.81
Index Option	907500	87035.87	887547	85180.24	723058	59754.84
Stock Future	141269	9462.30	142675	9388.06	1145532	80403.63
Stock Option	89608	6241.85	86057	6034.78	80234	5695.98

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
JUSTDAIL	35.96	-6.36
SIEMENS	32.96	-6.32
INDIGO	29.36	-9.73
NCC	18.96	-23.57
MANAPPURAM	16.28	4.65

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
IRB	-5.35	-23.57
MRPL	-4.2	3.6
MRF	-2.85	-1.85
INDIGO	-2.36	0.92
MANAPPURAM	-1.71	-2.34

Top Gainers & Losers Price Wise

Top Gainers		
Company	Price (%)	Future OI (%)
PCJWELERS	10.51	-2.06
MANAPPURAM	4.65	16.28
INFRTTEL	3.39	-0.95
EQUITAS	3.05	5.42
SUNPHARMA	2.83	-4.20

Top Losers		
Company	Price (%)	Future OI (%)
HCC	-23.57	18.36
JETAIRWAYS	-11.31	15.17
INDIGO	-9.73	29.36
HCLTECH	-7.6	14.63
SIEMENS	-6.32	32.96

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