

05 May 2018, research@bonanzaonline.com

Index Summary

	04/05/2018	03/05/2018	Change
Nifty Spot	10618.25	10679.65	-61.40
Nifty Future	10658.75	10706.50	-47.75
Prem(+)/Disc(-)	40.50	26.85	13.65
Nifty 50 PCR OI	1.18	1.21	-0.03
Nifty 50 PCR (VOL)	0.95	0.99	-0.04

Volatility Index

	04/05/2018	03/04/2018	Change (%)
India VIX	13.25	12.98	2.08

F & O Turnover (in Rs Cr.)

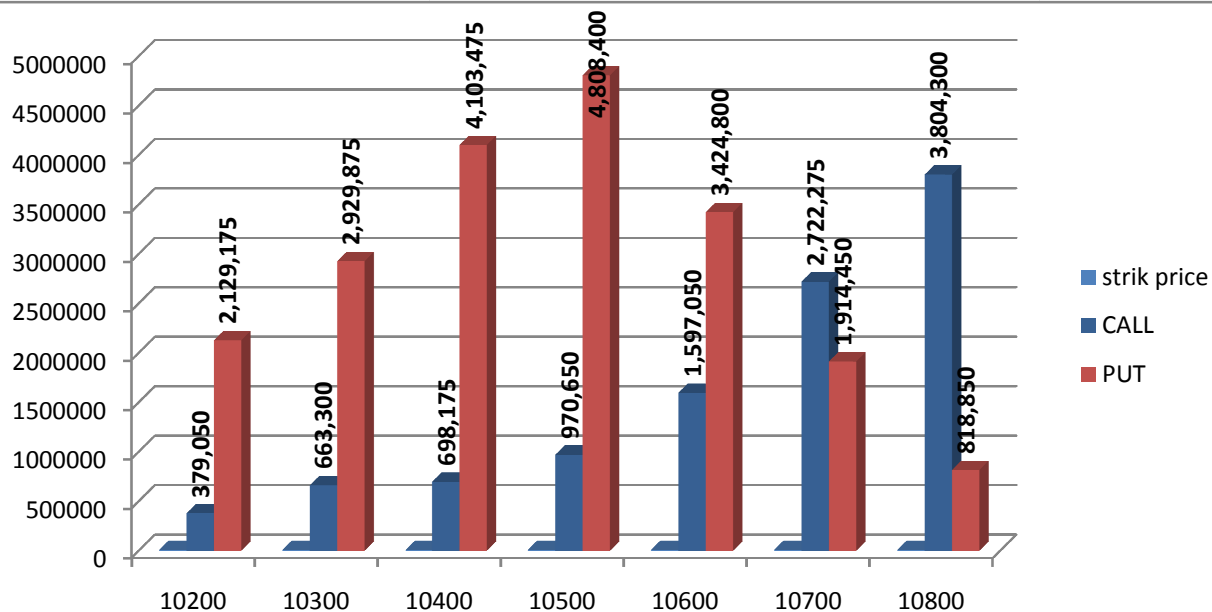
Products	04/05/2018	03/5/2018	%Change
Index Futures	13133.33	15381.74	-14.62%
Stock Futures	47867.94	54062.09	88.54%
Index Option	273324.22	1075614.1	-74.59%
Stock Option	33280.96	36254.09	-8.20%
Total	367606.45	1181312	-68.88%

F & O HEADLINES

- Nifty May Future opened at 10675.05 and made high of 10687.70 whereas during the day it made a low of 10640 before closing 10658.75.
- Overall LONG UNWINDING seen in Nifty Future
- Long built up seen in HCC, L&T INFOTECH & ADANI PORT.
- Short built up seen in GSFC, NIFTYIT & MCDOWELLS.
- Short covering seen in PCJEWELLER, JUSTDIAL & RPOWER.
- Long Unwinding seen in KPIT, HINDPETRO & BANKNIFTY.

	Advance	Decline	Unchanged
Nifty	11	37	2
NSE	692	1100	96

Nifty option OI distribution across the different Strikes



FII activity on 5th May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	17682	1510.09	23907	2003.10	166303	14050.38
Index Option	454052	41059.22	439462	39942.85	747086	61422.43
Stock Future	132252	8655.97	139080	8911.25	1160696	80893.70
Stock Option	74152	5107.03	73544	5062.17	86436	6064.23

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
HEXAWARE	50.12	PCEJWELLERS	-20.11
NIITECH	38.95	JUST DIAL	-14.38
ICICIPRU	36.29	MARICO	-8.07
HCC	14.54	APOLLOHOSP	-7.33
CHOLAFIN	10.89	VAGUARD	-6.87

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