



9th May 2018, research@bonanzaonline.com

Index Summary

	07/05/2018	07/05/2018	Change
Nifty Spot	10717.80	10715.50	2.30
Nifty Future	10737.20	10742.45	-2.65
Prem(+)/Disc(-)	19.40	26.95	-7.55
Nifty 50 PCR OI	1.28	1.27	0.01
Nifty 50 PCR (VOL)	0.99	1.00	0.01

Volatility Index

	08/05/2018	07/05/2018	Change (%)
India VIX	14.05	13.76	2.14

F & O Turnover (in Rs Cr.)

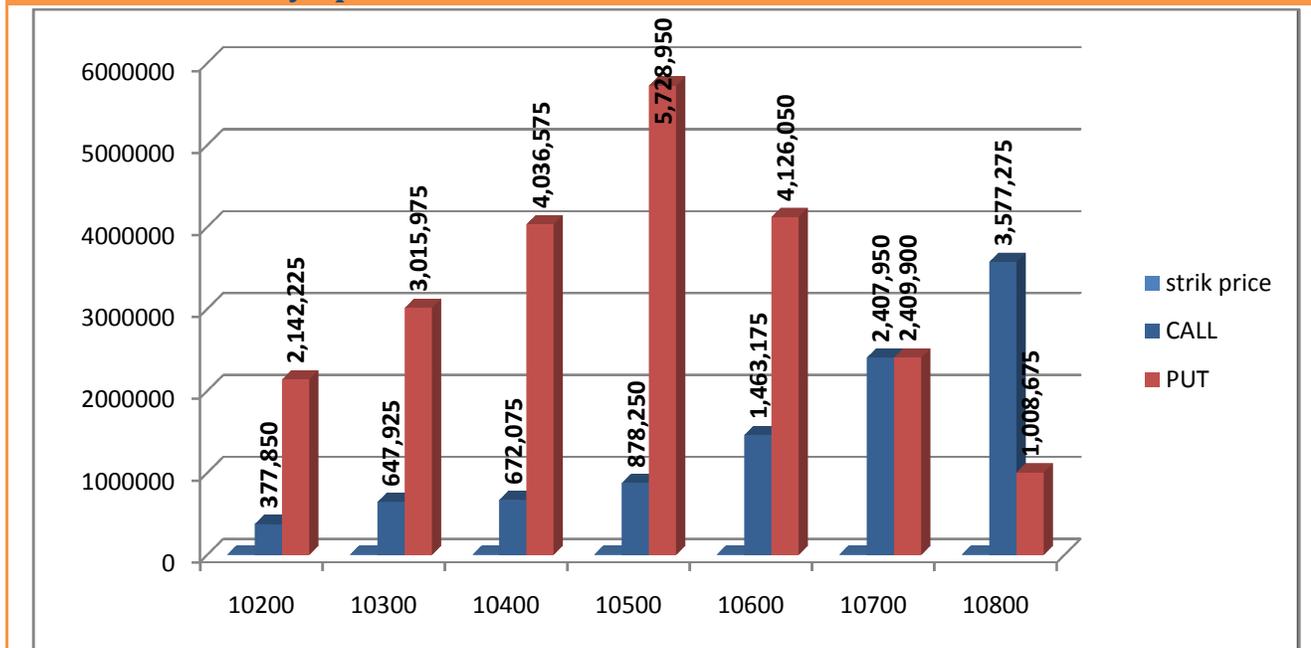
Products	8/5/2018	7/5/2018	%Change
Index Futures	14814.03	11791.1	25.64%
Stock Futures	54908.81	43469.24	126.32%
Index Option	437053.28	282279.77	54.83%
Stock Option	42943.58	32420.21	32.46%
Total	549719.7	369960.32	48.59%

F & O HEADLINES

- Nifty May Future opened at 10755 and made high of 10766.85 whereas during the day it made a low of 10680 before closing 10735.05.
- Overall SHORT BUILD UP seen in Nifty Future
- Long built up seen in INDIANBANK, ICICIBANK & BEML
- Short built up seen in SYNDBANK, TATASTEEL & AHOKLEY.
- Short covering seen in DISHTV, BPCL & IOC.
- Long Unwinding seen in CANFINHOME, WOCKPHARMA & BALKRISHIND.

	Advance	Decline	Unchanged
Nifty	25	25	0
NSE	666	905	62

Nifty option OI distribution across the different Strikes



FII activity on 8th May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	20521	1796.97	22245	1891.42	173858	14815.72
Index Option	486934	46278.88	476996	45399.76	773899	64410.71
Stock Future	144692	9646.74	138935	9185.97	1167044	82140.76
Stock Option	93238	6551.54	90991	6415.33	103976	7452.26

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
ICICIBANK	25.46	WOCKPHARMA	-3.16
KAJARIACEM	20.17	REPCOHOMFIN	-2.93
SRF	19.41	MCX	-2.65
JUBLFOOD	18.43	BALRAMCHINI	-1.95
PCJEWELLER	18.35	BALKRISIND	-1.47

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