

26th April 2018, research@bonanzaonline.com

### Index Summary

	26/04/2018	25/04/2018	Change
<b>Nifty Spot</b>	<b>10617.80</b>	<b>10570.55</b>	<b>47.25</b>
<b>Nifty Future</b>	<b>10619.00</b>	<b>10569.05</b>	<b>49.95</b>
<b>Prem(+)/Disc(-)</b>	<b>1.20</b>	<b>-1.60</b>	<b>-1.95</b>
<b>Nifty 50 PCR OI</b>	<b>1.90</b>	<b>1.51</b>	<b>0.39</b>
<b>Nifty 50 PCR (VOL)</b>	<b>1.09</b>	<b>1.02</b>	<b>0.07</b>

### Volatility Index

	26/04/2018	25/04/2018	Change
<b>India VIX</b>	<b>12.04</b>	<b>12.39</b>	<b>-2.85%</b>

### F & O Turnover (in Rs Cr.)

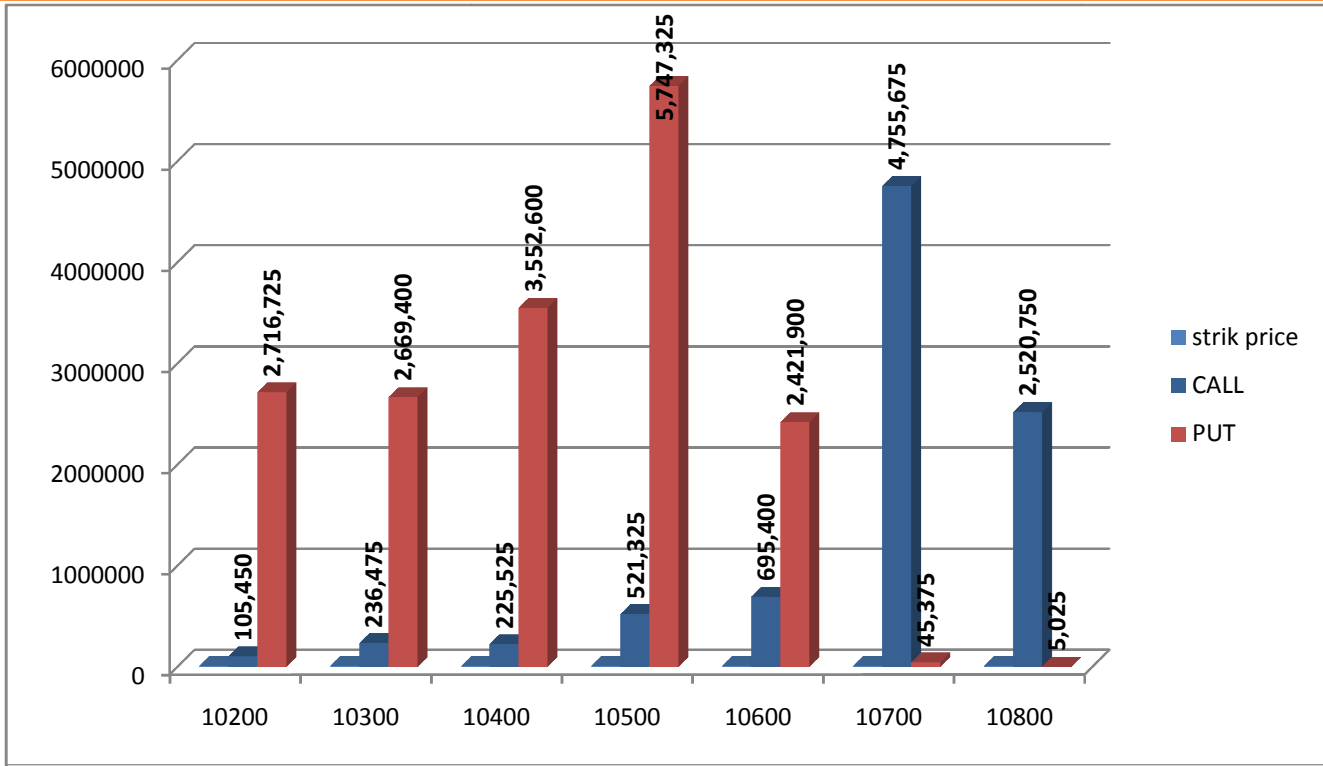
Products	26/4/2018	25/4/2018	%Change
<b>Index Futures</b>	<b>42933.47</b>	<b>32913.38</b>	<b>30.44%</b>
<b>Stock Futures</b>	<b>166524</b>	<b>138318.01</b>	<b>120.39%</b>
<b>Index Option</b>	<b>1126850</b>	<b>754890.25</b>	<b>49.27%</b>
<b>Stock Option</b>	<b>77787.42</b>	<b>72919.4</b>	<b>6.68%</b>
<b>Total</b>	<b>1414095</b>	<b>999041.04</b>	<b>41.55%</b>

### F & O HEADLINES

- Nifty May Future opened at 10583.60 and made high of 10644.30 whereas it slipped to a low of 10577.05 and closed at 10632.50.
- Overall long build up seen in Nifty Future
- Long built up seen in YESBANK, SRF & IDFC.
- Short built up seen in UNIONBANK, INDIGO & DLF.
- Short covering seen in BIOCON.
- No Long Unwinding seen.

	Advance	Decline	Unchanged
<b>Nifty</b>	29	21	0
<b>NSE</b>	793	981	93

### Nifty option OI distribution across the different Strikes



### FII activity on 26th April 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	71427	6156.10	61571	5394.39	133848	11340.90
Index Option	1138453	102423.72	1116733	100526.55	615306	50531.05
Stock Future	463830	33924.95	445923	32384.17	1056004	76443.42
Stock Option	51707	3964.75	47176	3593.90	4655	356.25

### Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
BHARATFIN	46.01	0.82
BOSCH	36.01	0.27
GODREJCP	35.22	1.64
NESTLEIND	30.87	3.50
AMBUJACEM	24.8	-1.44

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
BIOCON	57.88	1.34
HEXAWARE	54.50	-0.46
VGAURD	53.68	0.76
CHOLAFIN	48.52	0.05
BAJAJFINSV	45.84	-1.60

### Top Gainers & Losers Price Wise

Top Gainers		
Company	Price (%)	Future OI (%)
YESBANK	7.95	-65.66
NIITECH	7.28	37.95
SRF	6.52	-51.21
IDFC	6.48	-88.17
MINDTREE	3.99	-18.54

Top Losers		
Company	Price (%)	Future OI (%)
RCOM	-5.63	-9.62
HCC	-5.2	-67.72
HDIL	-4.84	-47.95
JPASSOCIAT	-4.22	-69.75
BALRAMCHINI	-3.65	-32.94

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