

08 May 2018, research@bonanzaonline.com

#### Index Summary

	07/05/2018	04/05/2018	Change
Nifty Spot	10715.50	10618.25	97.25
Nifty Future	10742.45	10658.75	83.70
Prem(+)/Disc(-)	26.95	40.50	-13.55
Nifty 50 PCR OI	1.27	1.18	0.09
Nifty 50 PCR (VOL)	1.00	0.95	0.05

#### Volatility Index

	04/05/2018	04/05/2018	Change (%)
India VIX	13.76	13.25	3.85

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

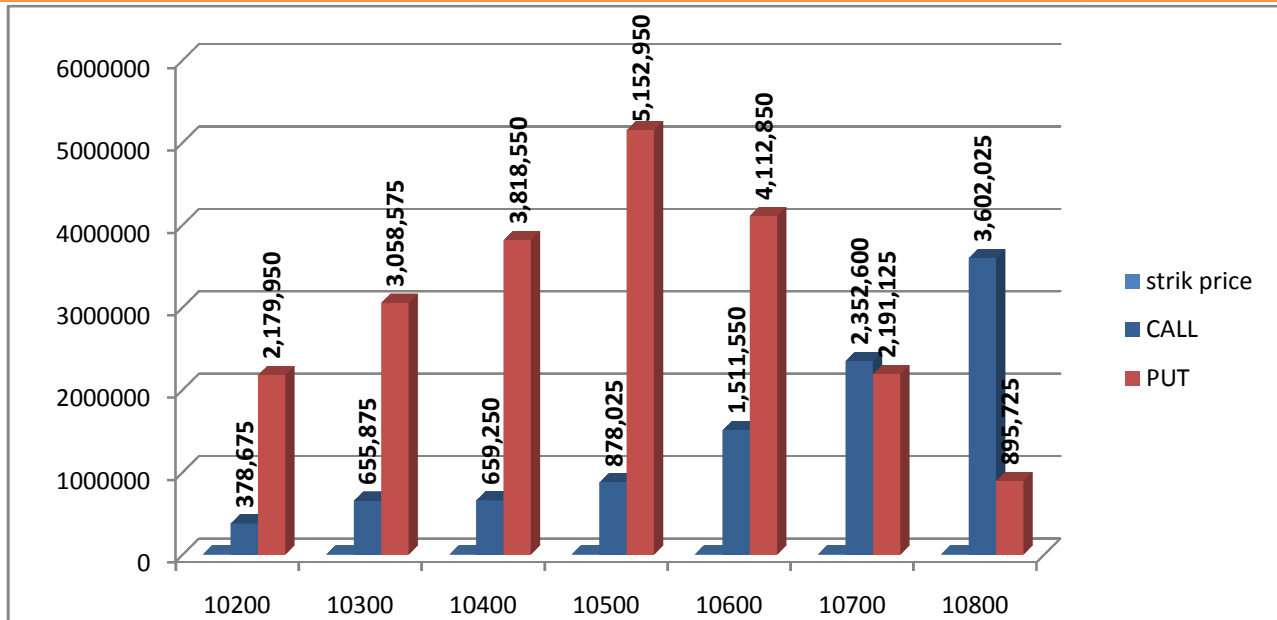
Products	7/5/2018	4/5/2018	%Change
Index Futures	11791.1	13133.33	-10.22%
Stock Futures	43469.24	47867.94	90.81%
Index Option	282279.77	273324.22	3.28%
Stock Option	32420.21	33280.96	-2.59%
Total	369960.32	367606.45	0.64%

#### F & O HEADLINES

- Nifty May Future opened at 10599 and made high of 10602 whereas during the day it made a low of 10443 before closing 106742.45.
- Overall LONG BUILD UP seen in Nifty Future
- Long built up seen in PCJEWEELEER, PTC & RELINFRA.
- Short built up seen in SUZLON, LICHSFIN & NIITECH.
- Short covering seen in JINDALSTL, BALRAMCHINI & RPOWER.
- Long Unwinding seen in BIOCON, SRF & HCLTECH.

	Advance	Decline	Unchanged
Nifty	37	13	0
NSE	838	709	67

### Nifty option OI distribution across the different Strikes



### FII activity on 7<sup>th</sup> May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	13883	1191.25	12416	1086.75	166920	14255.61
Index Option	320788	29252.32	313081	28650.99	765281	63613.55
Stock Future	129092	8493.77	119779	7846.14	1160445	81753.73
Stock Option	76506	5406.90	73767	5261.16	99175	7099.47

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
EXIDIND	37.45	BALRAMCHINI	-5.52
WOCKPHARMA	28.62	BIOCON	-3.82
UJJIVAN	22.61	JUSTDIAL	-3.54
AMARAJABAT	14.87	HEXWARE	-2.83
JUBLIFOOD	13.33	BERGERPAINT	-2.79

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