



28th May, 2019

F & O HEADLINES

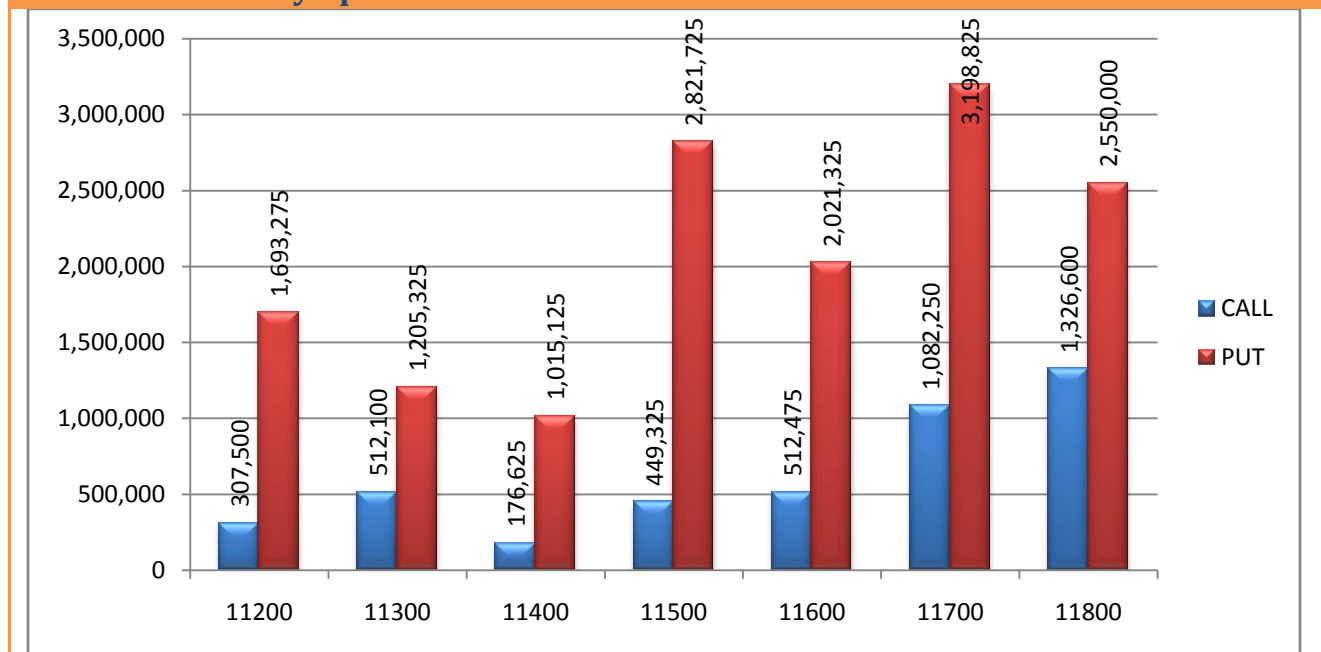
Index Summary			
	27/5/2019	24/5/2019	Change
Nifty Spot	11924.75	11844.1	80.65
Nifty Future	11915.2	11869.4	45.8
Prem(+)/Disc(-)	-9.55	25.3	-34.85
Nifty 50 PCR OI	0.94	0.83	0.11
Nifty 50 PCR (VOL)	0.89	0.77	0.12

Volatility Index			
	27/05/2019	24/05/2019	Change (%)
India VIX	16.19	16.47	-1.70

F & O Turnover (in Rs Cr.)			
Products	27/5/2019	24/5/2019	%Change
Index Futures	29,647.41	32,637.46	-9.16%
Stock Futures	95662.21	67731.86	41.24%
Index Option	697,593.79	817,960.39	-14.72%
Stock Option	57745.02	62636.32	-7.81%
Total	880648.43	980966.04	-10.23%

- Nifty May Future opened at 11858.90 and made high of 11960 whereas during the day it made a low of 11833.15 before closing 11918.50.
- Overall LONG BUILD UP seen in NIFTY FUTURE
- Long built up VGAURD, TATASTEEL, ENGINNERSIND
- Short built up seen in PCJWELLERS, PAGEIND, DIVISLAB
- Short Covering seen in KTKBANK
- Long Unwinding seen in DCBBANK, RECAPITAL

Nifty option OI distribution across the different Strikes



Disclaimer: This report, contains information based on research carried by or on behalf of Bonanza Portfolio Limited, is neither advice nor any offer to sell or a solicitation to buy any securities, Further the reader is also advised to exercise restraint in placing any dependence on this report, as the sender, Bonanza Portfolio Limited, neither claims or guarantees the accuracy of any information contained herein nor assumes any responsibility in relation to losses arising from the errors of fact, opinions contained herein or the dependence placed on the same. The situational factors affecting the information herein may change any time due to the volatile market conditions, and may not be accurate, complete or exhaustive, the recipient therefore is advised to use his own discretion and judgment, while entering into any transactions, whatsoever.

Further, please note that Bonanza, its director's employees and associates may have trading or investment positions in the securities mentioned herein.

BONANZA PORTFOLIO LTD

New Delhi: 4353/4C, Madan Mohan Street, Ansari Road, Darya Ganj, New Delhi – 110002. Tel: 91 11 30181290/94
Fax: 91 11 30412657

Mumbai: Bonanza House, Plot No. M-2, Cama Industrial Estate, Walbhat Road, Goregoan (E) Mumbai – 400063. Tel.
91 22 67605500/600 Fax. 022-67605530