



1st June 2018, research@bonanzaonline.com

Index Summary

	31/05/2018	30/05/2018	Change
Nifty Spot	10736.15	10614.35	121.80
Nifty Future	10702.15	10613.00	132.90
Prem(+)/Disc(-)	-34	-1.35	-35.35
Nifty 50 PCR OI	1.75	1.21	0.54
Nifty 50 PCR (VOL)	1.03	0.86	0.17

Volatility Index

	31/05/2018	30/05/2018	Change (%)
India VIX	13.22	13.41	-1.40

F & O Turnover (in Rs Cr.)

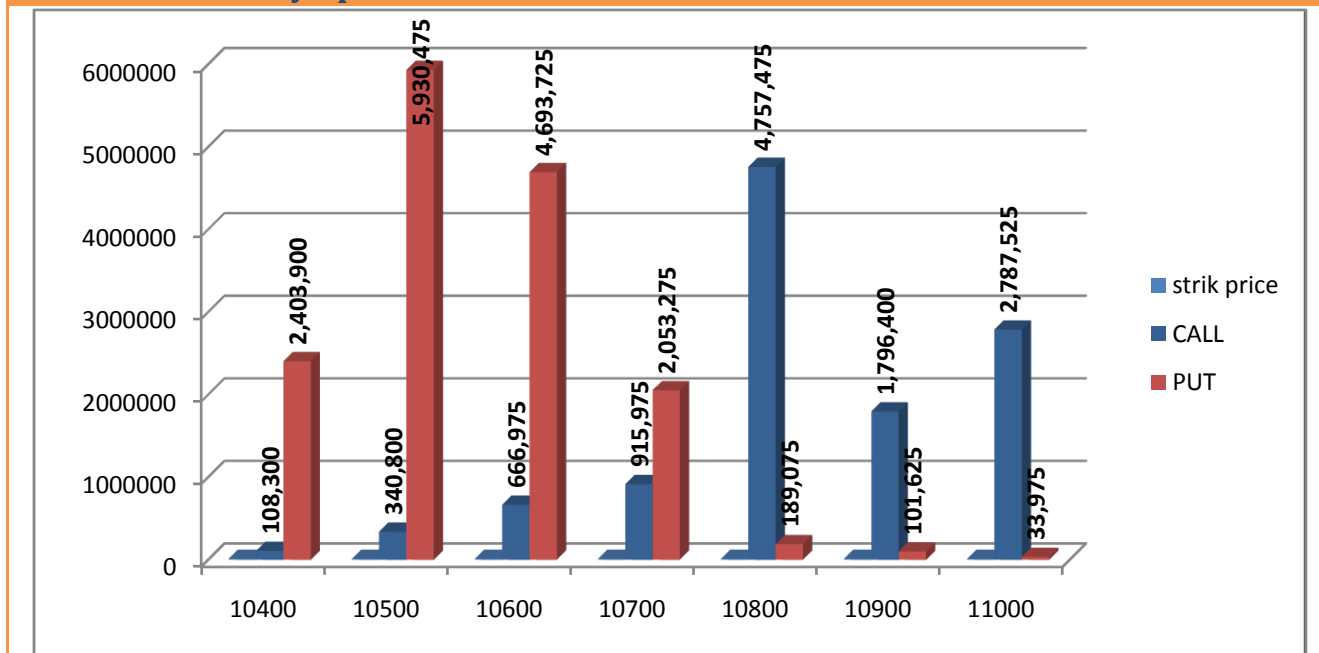
Products	31/5/2018	30/5/2018	%Change
Index Futures	47286.8	39135.47	20.83%
Stock Futures	154101.72	115678.8	33.22%
Index Option	1568881.49	1146878.33	36.80%
Stock Option	64668.47	57439.05	12.59%
Total	1834938.48	1359131.65	35.01%

	Advance	Decline	Unchanged
Nifty	34	16	0
NSE	639	1090	323

F & O HEADLINES

- Nifty June Future opened at 10625.10 and made high of 10715.40 whereas during the day it made a low of 10625.10 before closing 10702.15.
- Overall LONG BUILD UP seen in Nifty Future
- Long built up seen in TORRENTPHARMA, ADANI PORT, RCOM.
- Short built up seen in BHEL, RPOWER, NHPC.
- Short covering seen in NIFTYIT
- Long Unwinding seen in NO SECURITIES.

Nifty option OI distribution across the different Strikes



FII activity on 31ST May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	73025	6268.78	79345	6911.84	168794	14342.65
Index Option	1386913	131500.42	1373780	130215.61	597202	50044.53
Stock Future	492521	33729.96	478249	32522.24	1107330	76692.04
Stock Option	76332	5466.91	74930	5366.37	5451	416.87

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
TCS	85.27	ALBK	-55.68
EICHERMOTOR	39.10	JPASSOCIAT	-55.37
MARICO	38.66	MRPL	-43.45
M&MFIN	36.36	REPCOHOME	-41.48
NTPC	34.63	STAR	-41.32

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