



10th May 2018, research@bonanzaonline.com

Index Summary

	09/05/2018	08/05/2018	Change
Nifty Spot	10741.70	10717.80	23.90
Nifty Future	10774.00	10737.20	38.95
Prem(+)/Disc(-)	32.30	19.40	12.90
Nifty 50 PCR OI	1.34	1.28	0.06
Nifty 50 PCR (VOL)	1.07	0.99	0.08

Volatility Index

	09/05/2018	08/05/2018	Change (%)
India VIX	14.27	14.05	1.58

F & O Turnover (in Rs Cr.)

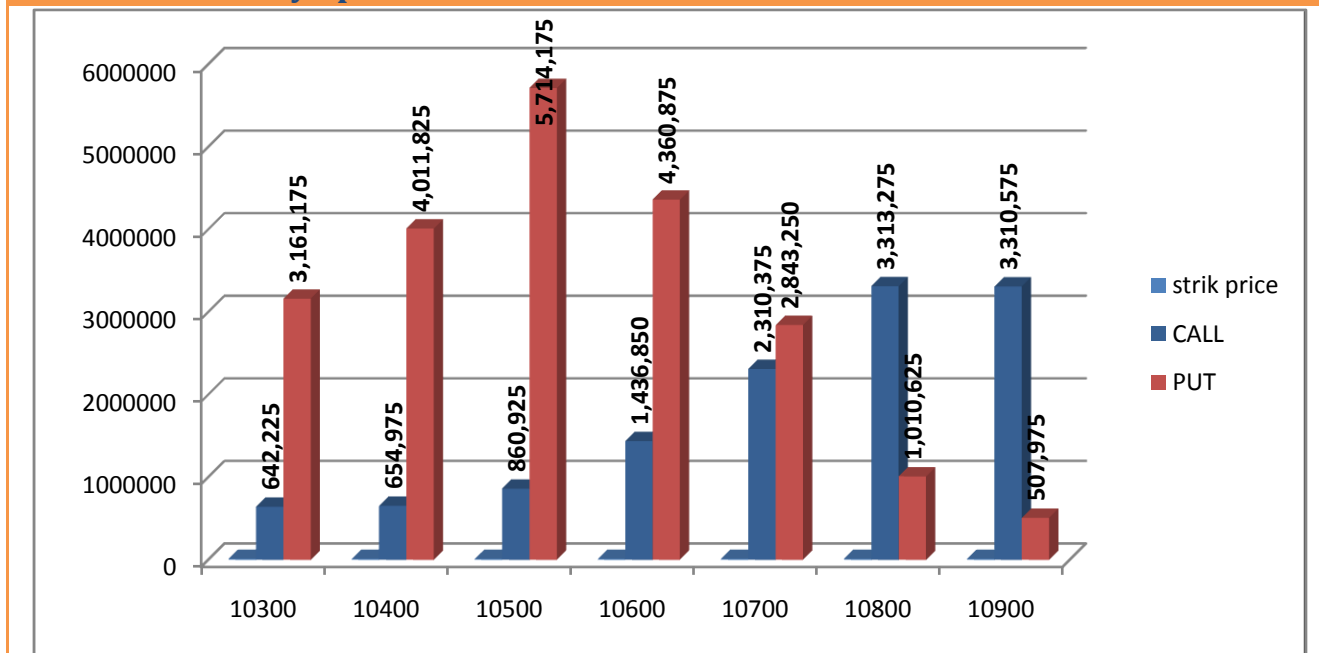
Products	9/5/2018	8/5/2018	%Change
Index Futures	13500.66	11791.1	14.50%
Stock Futures	46129.7	43469.24	6.12%
Index Option	557175.61	282279.77	97.38%
Stock Option	34070.95	32420.21	5.09%
Total	650876.98	369960.32	75.93%

F & O HEADLINES

- Nifty May Future opened at 10715.05 and made high of 10787.85 whereas during the day it made a low of 10712.65 before closing 10774.00.
- Overall LONG BUILD UP seen in Nifty Future
- Long built up seen in ARVIND, TATAMOTORDVR & STAR.
- Short built up seen in RAYMOND, COALINDIA & IGL.
- Short covering seen in BALRAMCHINI, TATAMOTORS & MCX.
- Long Unwinding seen in BAJAJFIN, JUBLIFOOD & NIITECH.

	Advance	Decline	Unchanged
Nifty	25	25	0
NSE	645	909	82

Nifty option OI distribution across the different Strikes



FII activity on 9th May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	19074	1650.49	16748	1433.74	183052	15574.67
Index Option	671275	65117.92	665195	64541.29	800211	66851.08
Stock Future	122810	8204.52	122297	8094.86	1175993	82864.79
Stock Option	71534	5012.88	71365	4996.79	108187	7776.13

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
KAJARIACER	35.66	JUBLFOOD	-8.18
CHOLFIN	32.33	DALMIABHA	-4.29
ARVIND	22.01	NIITTECH	-2.97
STAR	16.89	JUSTDIAL	-2.28
APOLLOHOSP	14.94	YESBANK	-2.16

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