



11th May 2018, research@bonanzaonline.com

Index Summary

	10/05/2018	09/05/2018	Change
Nifty Spot	10716.55	10741.70	-25.15
Nifty Future	10725.15	10774.00	-44.15
Prem(+)/Disc(-)	8.6	32.30	-23.70
Nifty 50 PCR OI	1.28	1.34	0.04
Nifty 50 PCR (VOL)	1.05	1.07	-0.02

Volatility Index

	10/05/2018	09/05/2018	Change (%)
India VIX	14.43	14.27	1.09

F & O Turnover (in Rs Cr.)

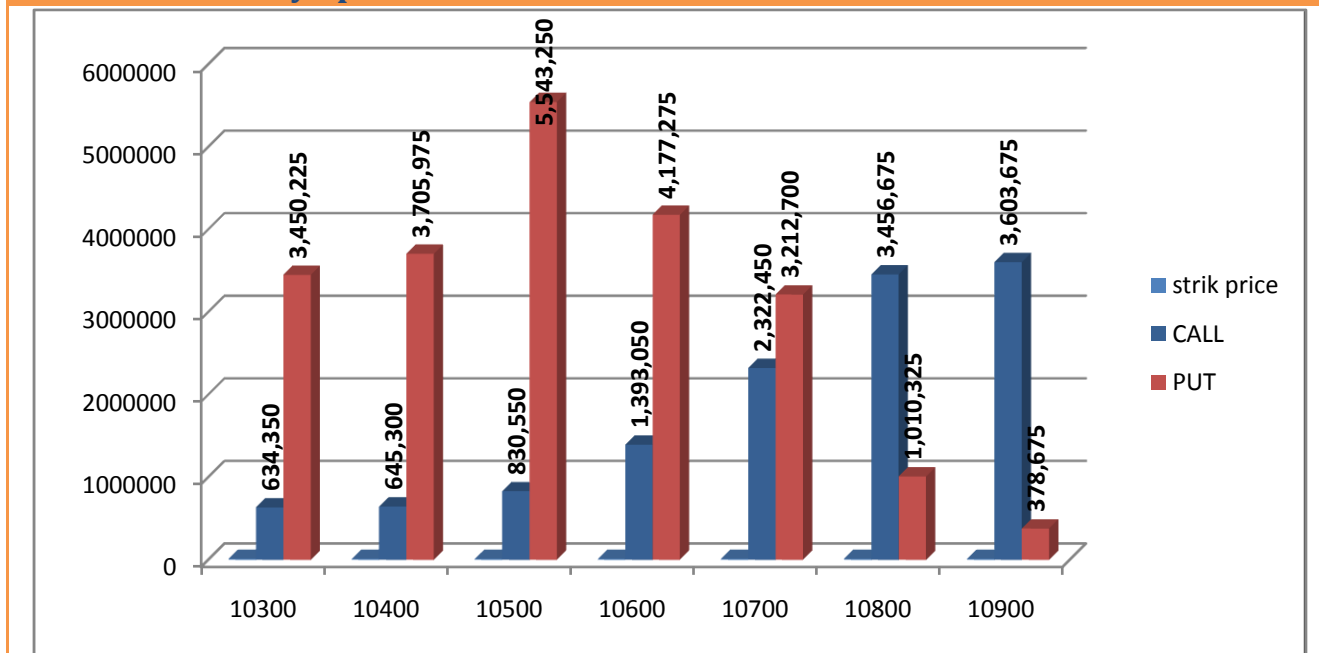
Products	10/5/2018	9/5/2018	%Change
Index Futures	14225.31	13500.66	5.37%
Stock Futures	45917.35	46129.7	-0.46%
Index Option	1051579.1	557175.61	88.73%
Stock Option	34352.19	34070.95	0.83%
Total	1146073.9	650876.98	76.08%

F & O HEADLINES

- Nifty May Future opened at 10772.50 and made high of 10794.55 whereas during the day it made a low of 10715 before closing 10725.15.
- Overall LONG UNWINDING seen in Nifty Future
- Long built up seen in ONGC, BHARTIARTL, EICHERMOTOR.
- Short built up seen in MINDTREE, ICICIBANK, DABUR.
- Short covering seen in HINDALCO, BPCL, CUMMINSIND.
- Long Unwinding seen in KOTAKBANK, AXISBANK, BANKNIFTY.

	Advance	Decline	Unchanged
Nifty	15	35	0
NSE	437	1293	318

Nifty option OI distribution across the different Strikes



FII activity on 10th May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	17451	1561.03	16819	1450.50	182902	15446.22
Index Option	742454	71988.18	712524	68875.18	799396	66453.08
Stock Future	129582	8560.05	137036	8877.84	1188885	82791.02
Stock Option	83130	5615.12	83728	5653.94	116367	8254.54

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
INDIANBANK	60.83	PCJEWELLER	-9.55
FEDBANK	34.83	ARVIND	-6.94
ORIENTALBANK	14.64	RBLBANK	-4.49
AMBUJACEM	14.27	WOCKPHARMA	-3.4
SRF	13.37	TATAELAXI	-3.08

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