



14<sup>th</sup> May 2018, research@bonanzaonline.com

### Index Summary

	11/05/2018	10/05/2018	Change
<b>Nifty Spot</b>	10806.50	10716.55	89.95
<b>Nifty Future</b>	10820.10	10725.15	95.20
<b>Prem(+)/Disc(-)</b>	13.6	8.6	5
<b>Nifty 50 PCR OI</b>	1.40	1.28	0.12
<b>Nifty 50 PCR (VOL)</b>	1.24	1.05	0.19

### Volatility Index

	11/05/2018	10/05/2018	Change (%)
<b>India VIX</b>	13.98	14.43	-3.14

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

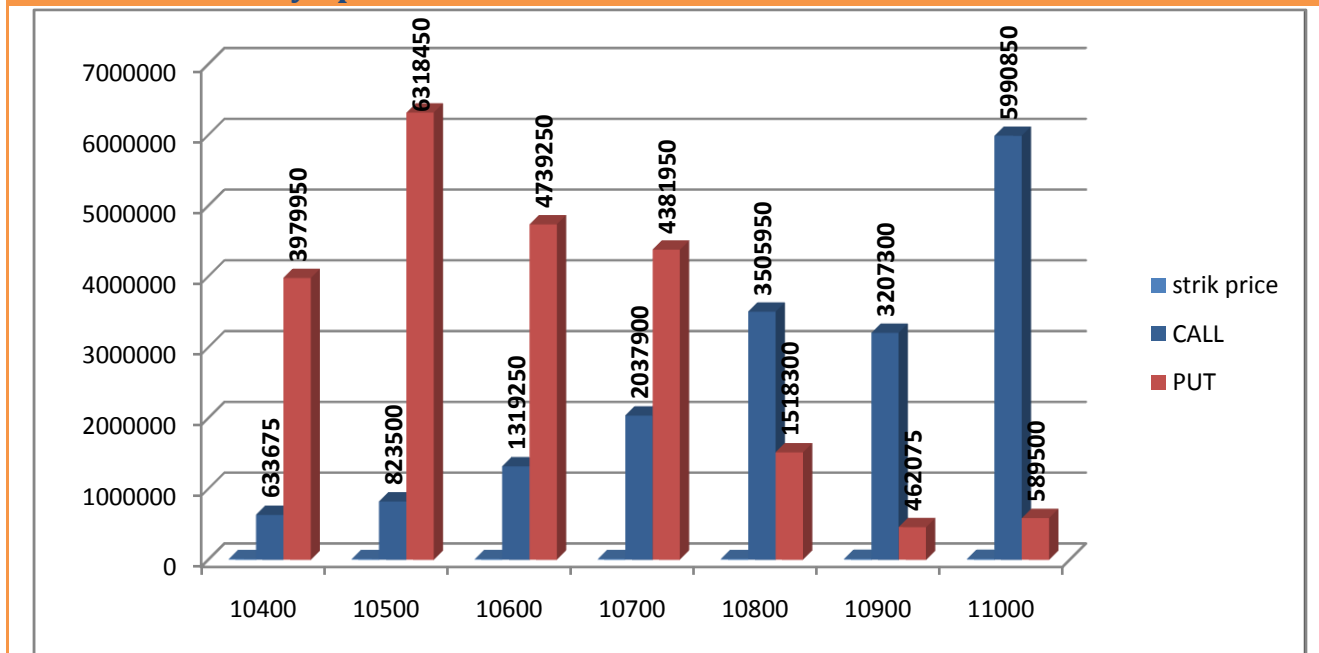
Products	11/5/2018	10/5/2018	%Change
<b>Index Futures</b>	16542.37	14225.31	16.29%
<b>Stock Futures</b>	45415.34	45917.35	-1.09%
<b>Index Option</b>	288954.1	1051579.1	-72.52%
<b>Stock Option</b>	36199.8	34352.19	5.38%
<b>Total</b>	387111.61	1146073.9	-66.22%

### F & O HEADLINES

- Nifty May Future opened at 10752.50 and made high of 10827.20 whereas during the day it made a low of 10736.75 before closing 10820.10.
- Overall LONG BUILD UP seen in Nifty Future
- Long built up seen in ASIANPAINTS, PTC, BERGERPAINTS.
- Short built up seen in SIEMENS, TV18BRDCAST, L&T FIN.
- Short covering seen in NESTLIND, JINDALSTL, TATACOMM
- Long Unwinding seen in DLF, IRB, CUMMINSIND.

	Advance	Decline	Unchanged
<b>Nifty</b>	38	12	0
<b>NSE</b>	707	1079	70

### Nifty option OI distribution across the different Strikes



### FII activity on 11<sup>th</sup> May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	31017	2579.08	19686	1715.49	205485	17515.66
Index Option	497633	45282.39	505455	45905.69	819488	68692.03
Stock Future	135591	8848.58	130992	8288.32	1200474	83966.72
Stock Option	85748	5662.87	87091	5812.72	123634	8795.34

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
AMBUJACEM	11.28	KAJARIACEM	-14.63
PTC	10.05	UJJIVAN	-13.98
BERGERPAINT	8.85	INDIANB	-10.98
ACC	8.24	VOLTAS	-10.46
JUSTDAIL	7.17	PCJEWELLER	-9.84

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