



15th May 2018, research@bonanzaonline.com

Index Summary

	14/05/2018	11/05/2018	Change
Nifty Spot	10806.60	10806.50	0.10
Nifty Future	10807.80	10820.10	-12.30
Prem(+)/Disc(-)	1.20	13.6	-12.40
Nifty 50 PCR OI	1.40	1.40	0.00
Nifty 50 PCR (VOL)	1.15	1.24	-0.09

Volatility Index

	14/05/2018	11/05/2018	Change (%)
India VIX	14.24	13.98	1.90

F & O Turnover (in Rs Cr.)

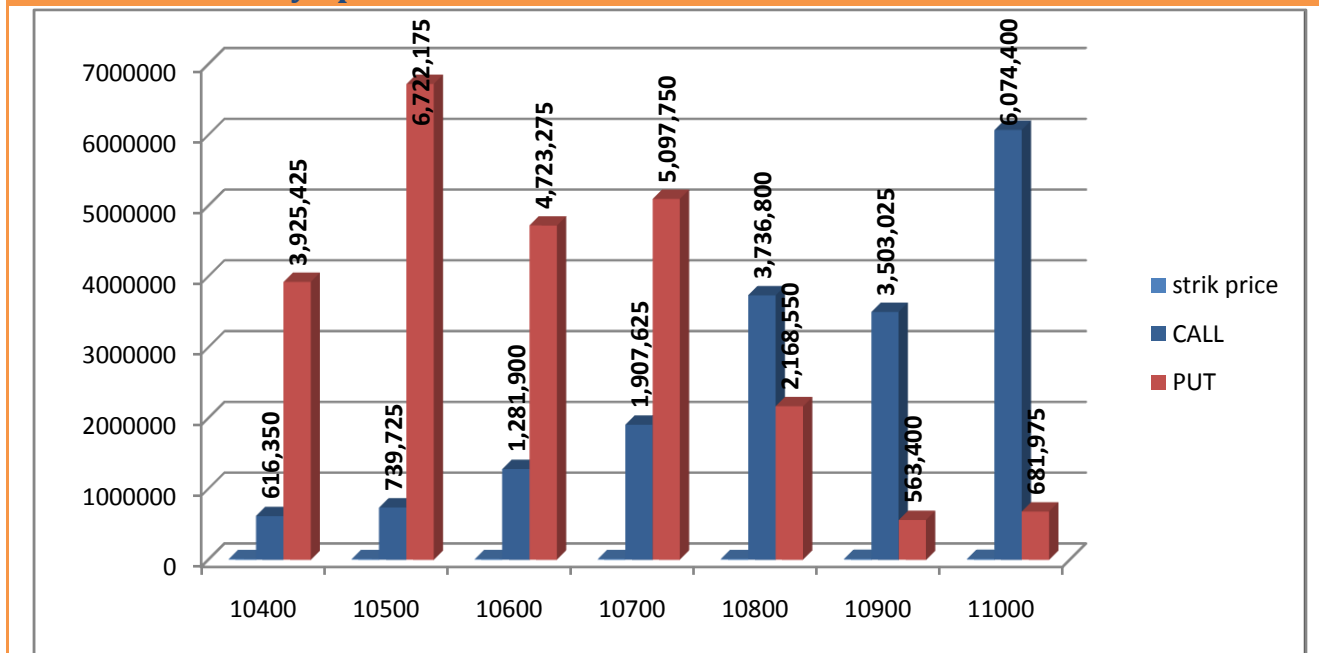
Products	14/5/2018	11/5/2018	%Change
Index Futures	12829.25	16542.37	-22.45%
Stock Futures	43409.96	45415.34	-4.42%
Index Option	310963.9	288954.1	7.62%
Stock Option	37072.99	36199.8	2.41%
Total	404276.1	387111.61	4.43%

F & O HEADLINES

- Nifty May Future opened at 10810.85 and made high of 10848.70 whereas during the day it made a low of 10781.30 before closing 10807.80.
- Overall LONG UNWINDING seen in Nifty Future
- Long built up seen in SUNTV, SOUTHBANK, NTPC.
- Short built up seen in COALINDIA, BERGERPAINT, TECHM.
- Short covering seen in ORIENTBANK, JINDALSTL, KSCL
- Long Unwinding seen in IRB, BAJAJFINANACE, NIFTY

	Advance	Decline	Unchanged
Nifty	22	28	0
NSE	490	1252	313

Nifty option OI distribution across the different Strikes



FII activity on 14th May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	18550	1584.00	15909	1383.15	209892	17867.05
Index Option	525043	48423.56	542880	49782.10	856531	71915.82
Stock Future	137751	8913.42	137654	8795.50	1210369	84232.19
Stock Option	87316	6002.94	87912	5997.07	125532	8848.55

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
TATAGLOBAL	29.52	NIITTECH	-3.15
ADANI PORT	18.47	ORIENTBANK	-2.79
CANBANK	17.89	VGAURD	-2.48
PIDILITEIND	12.51	GODREJIND	-2.36
ESCORTS	12.42	IGL	-2.35

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