



16th May 2018, research@bonanzaonline.com

Index Summary

	15/05/2018	14/05/2018	Change
Nifty Spot	10801.85	10806.60	-4.75
Nifty Future	10813.25	10807.80	-1.45
Prem(+)/Disc(-)	11.4	1.20	10.20
Nifty 50 PCR OI	1.34	1.40	-0.06
Nifty 50 PCR (VOL)	1.11	1.15	-0.04

Volatility Index

	15/05/2018	14/05/2018	Change (%)
India VIX	13.16	14.24	-7.55

F & O Turnover (in Rs Cr.)

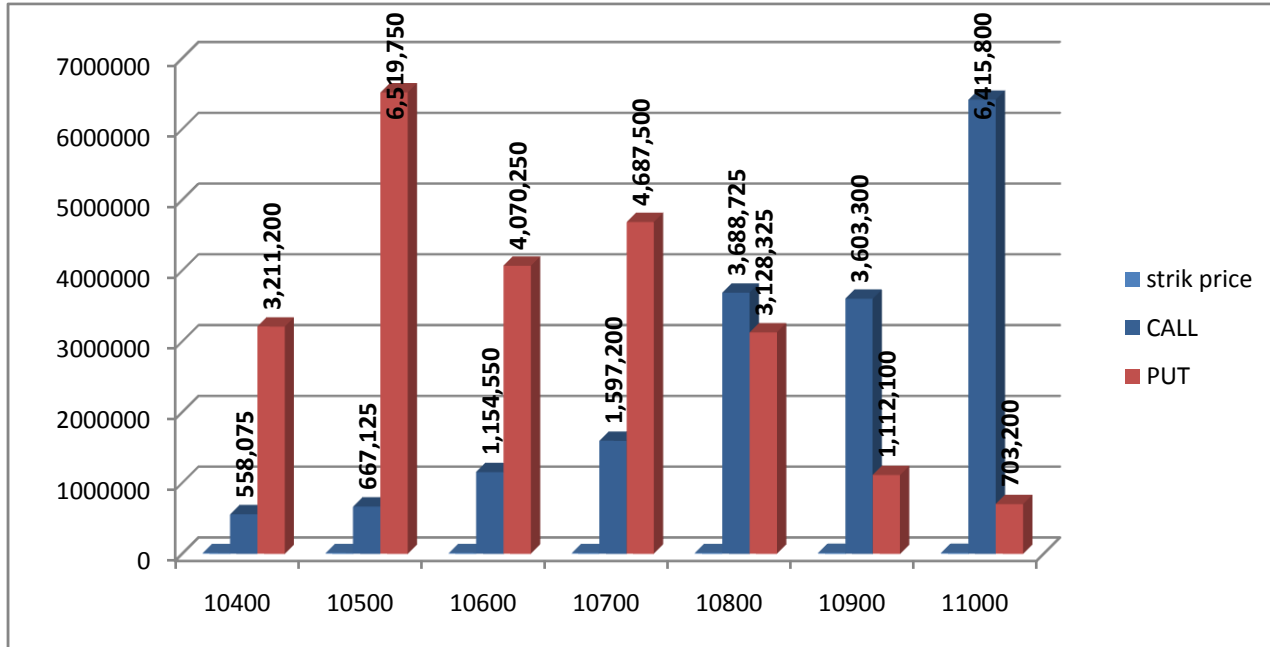
Products	15/5/2018	14/5/2018	%Change
Index Futures	29693.95	12829.25	131.46%
Stock Futures	57779.73	43409.96	33.10%
Index Option	996801.91	310963.9	220.55%
Stock Option	47213.09	37072.99	27.35%
Total	1131488.68	404276.1	179.88%

F & O HEADLINES

- Nifty May Future opened at 10814.75 and made high of 10947.90 whereas during the day it made a low of 10787 before closing 10813.25.
- Overall SHORT BUILD UP seen in Nifty Future
- Long built up seen in JUSTDAIL, COLPAL, RAMCOCEM.
- Short built up seen in UBL, NIFTY, IGL.
- Short covering seen in IDEA, GRANULE, CHENNAIPETRO
- Long Unwinding seen in HAVELLS, HEROMOTORCO, CENTURYTEXT.

	Advance	Decline	Unchanged
Nifty	23	27	0
NSE	581	1124	341

Nifty option OI distribution across the different Strikes



FII activity on 15th May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	34660	2974.49	25684	2314.33	222170	18996.75
Index Option	1704537	159154.82	1671951	156287.75	892107	74928.40
Stock Future	178411	11399.60	181766	11544.91	1223136	84802.44
Stock Option	122155	8264.53	120526	8130.15	128527	8935.04

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
ALBK	22.18	SHREECEM	-5.22
IBULHSFIN	18.89	UJJIVAN	-4.97
PIDILITIND	18.67	NIITTECH	-4.85
ACC	17.24	TITAN	-2.93
PAGEIND	17.23	SRF	-2.42

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