



17th May 2018, research@bonanzaonline.com

Index Summary

	16/05/2018	15/05/2018	Change
Nifty Spot	10741.10	10801.85	-60.75
Nifty Future	10763.00	10813.25	-55.60
Prem(+)/Disc(-)	21.90	11.4	10.5
Nifty 50 PCR OI	1.25	1.34	-0.09
Nifty 50 PCR (VOL)	0.96	1.11	-0.15

Volatility Index

	16/05/2018	15/05/2018	Change (%)
India VIX	13.44	13.16	2.09

F & O Turnover (in Rs Cr.)

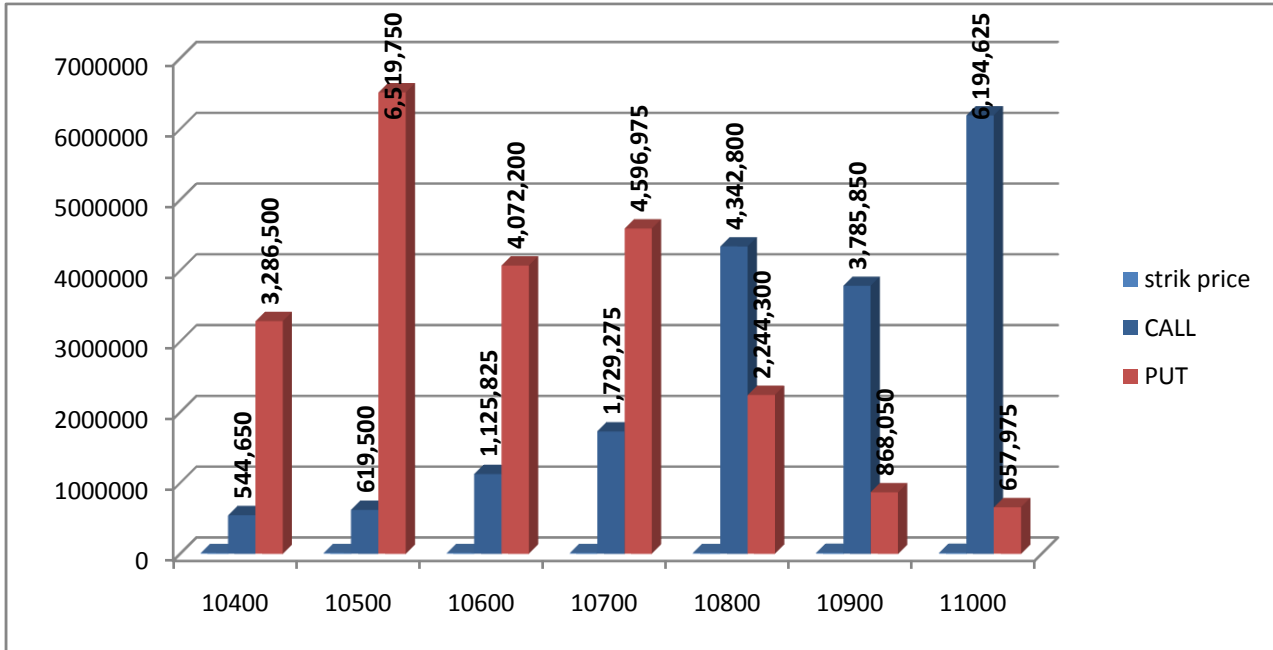
Products	16/5/2018	15/5/2018	%Change
Index Futures	22756.66	29693.95	-23.36%
Stock Futures	51504.67	57779.73	-10.86%
Index Option	989639.68	996801.91	-0.72%
Stock Option	42755.88	47213.09	-9.44%
Total	1106656.89	1131488.68	-2.19%

F & O HEADLINES

- Nifty May Future opened at 10770.25 and made high of 10814 whereas during the day it made a low of 10721.50 before closing 10763.00.
- Overall SHORT BUILD UP seen in Nifty Future
- Long built up seen in KOTAKBANK, HEXAWARE, TV18BRDCST.
- Short built up seen in CADILAHC, BATAIND, ACC.
- Short covering seen in JUSTDIAL, GLENNMARK, LUPIN
- Long Unwinding seen in RBLBANK, KOTAKBANK, NBCC.

	Advance	Decline	Unchanged
Nifty	17	33	0
NSE	632	1078	339

Nifty option OI distribution across the different Strikes



FII activity on 16th May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	21804	1979.80	30266	2616.63	220726	18649.89
Index Option	1459626	140156.85	1435018	137886.25	909455	76123.05
Stock Future	157562	10046.90	163684	10443.95	1232480	84829.10
Stock Option	109165	7243.55	109509	7265.09	131603	9027.65

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
TVSMOTORS	37.42	PCJEWELLER	-4.61
PNB	30.89	RBLBANK	-4.08
MUTHOOTFIN	29.15	ANDHRABANK	-2.58
CIPLA	18.84	BHEL	-1.86
SYNDBANK	15.79	BEL	-1.82

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