



18th May 2018, research@bonanzaonline.com

Index Summary

	17/05/2018	16/05/2018	Change
Nifty Spot	10682.60	10741.10	-58.40
Nifty Future	10689.65	10763.00	-71.60
Prem(+)/Disc(-)	7.05	21.90	-14.85
Nifty 50 PCR OI	1.17	1.25	-0.02
Nifty 50 PCR (VOL)	0.98	0.96	-0.02

Volatility Index

	16/05/2018	16/05/2018	Change (%)
India VIX	13.41	13.44	0.24%

F & O Turnover (in Rs Cr.)

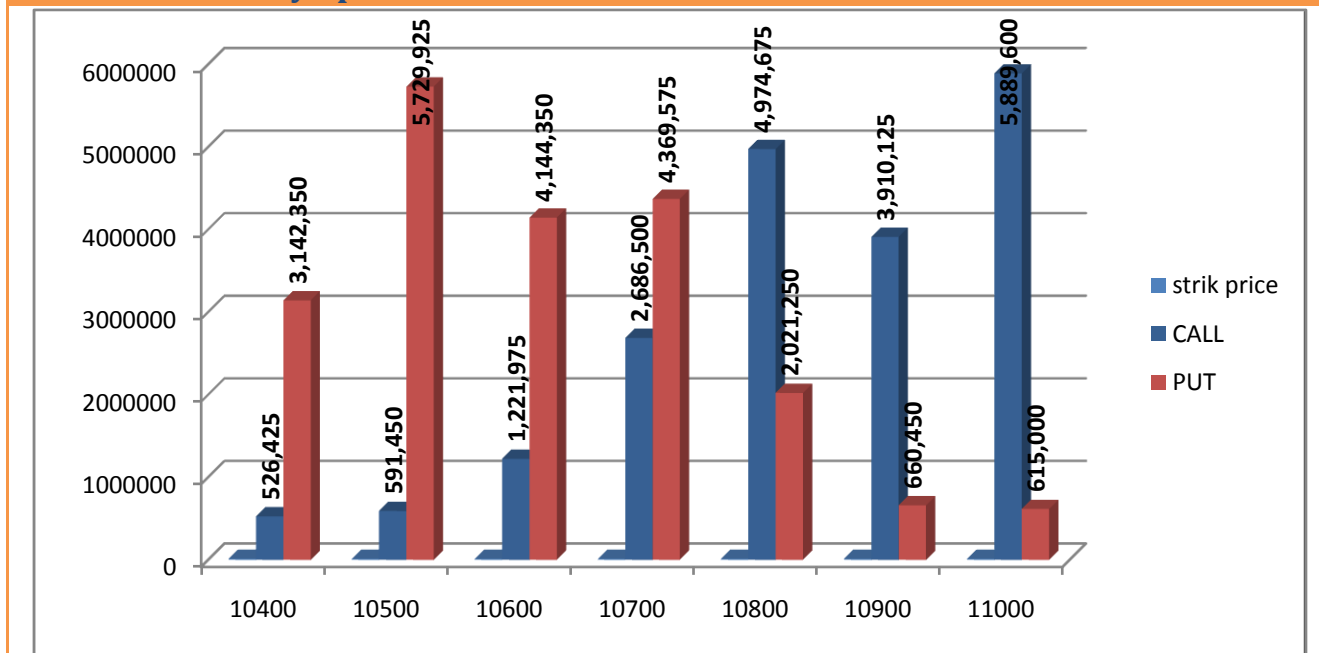
Products	17/5/2018	16/5/2018	%Change
Index Futures	16256.23	22756.66	-28.56%
Stock Futures	50923.25	51504.67	-1.13%
Index Option	1323175.47	989639.68	33.70%
Stock Option	22322.92	42755.88	-47.79%
Total	1432677.86	1106656.89	29.46%

F & O HEADLINES

- Nifty May Future opened at 107764 and made high of 10786.95 whereas during the day it made a low of 10680.55 before closing 10689.65.
- Overall SHORT BUILD UP seen in Nifty Future
- Long built up seen in PETRONET, BAJAJFIN, GRANULE
- Short built up seen in NHPC, GODPHRYPLP, LUPIN.
- Short covering seen in RCOM, JPASSOCIAT, JUSTDIAL
- Long Unwinding seen in RBLBANK, DALMIABHARAT, MFSL.

	Advance	Decline	Unchanged
Nifty	13	36	1
NSE	906	809	331

Nifty option OI distribution across the different Strikes



FII activity on 17th May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	24469	2135.86	25464	2165.53	225681	18981.38
Index Option	1274591	124190.80	1245757	121499.23	894744	74045.46
Stock Future	150736	9825.16	153312	10068.70	1241430	85156.37
Stock Option	98223	6928.69	97523	6895.58	132451	9070.62

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
TVSMOTORS	22.87	RCOM	-12.56
BAJAJFIN	20.66	JUSTDIAL	-4.3
UJJIVAN	14.66	SAIL	-2.29
MUTHOOTFIN	13.98	AMBUJACEM	-1.61
GRANULE	13.86	MRF	-1.56

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