



21st May 2018, research@bonanzaonline.com

Index Summary

	18/05/2018	17/05/2018	Change
Nifty Spot	10596.40	10682.60	-86.30
Nifty Future	10608.00	10689.65	-88.20
Prem(+)/Disc(-)	11.60	7.05	4.55
Nifty 50 PCR OI	1.05	1.17	-0.12
Nifty 50 PCR (VOL)	0.94	0.98	-0.04

Volatility Index

	18/05/2018	17/05/2018	Change (%)
India VIX	14.15	13.41	5.52

F & O Turnover (in Rs Cr.)

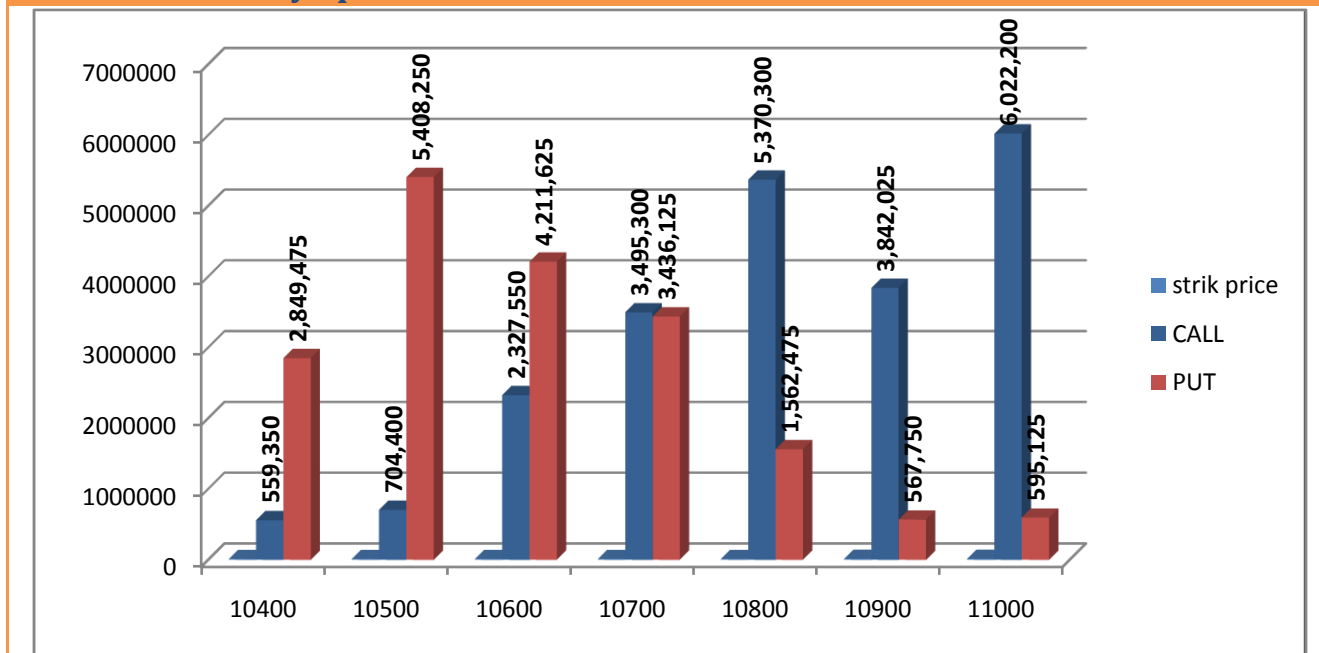
Products	18/5/2018	17/5/2018	%Change
Index Futures	17315.59	16256.23	6.52%
Stock Futures	55565.67	50923.25	9.12%
Index Option	404511.79	1323175.47	-69.43%
Stock Option	54798.56	22322.92	145.48%
Total	532191.61	1432677.86	-62.85%

F & O HEADLINES

- Nifty May Future opened at 10693.30 and made high of 10693.30 whereas during the day it made a low of 10586.05 before closing 10608.00.
- Overall SHORT BUILD UP seen in Nifty Future
- Long built up seen in COLPAL, BAJAJFIN, BAJAJFINSERV.
- Short built up seen in DRREDDY, HEROMOTOR, CESC.
- Short covering seen in KTKBANK, RAMCOCEM, ITC
- Long Unwinding seen in CASTROLIND, UPL, HINDALCO.

	Advance	Decline	Unchanged
Nifty	14	36	0
NSE	478	1243	326

Nifty option OI distribution across the different Strikes



FII activity on 18th May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	23101	1973.11	41732	3407.42	244160	20221.89
Index Option	735239	64921.87	741374	65749.16	906925	74376.32
Stock Future	163107	10735.02	167472	10975.31	1249461	84484.69
Stock Option	133991	9708.87	135239	9770.53	140809	9537.92

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
SRF	49.59	INDIANBANK	-7.18
STAR	35.93	JUSTDIAL	-4.27
VGUARD	28.20	BALKRISHNA	-3.82
VOLTAS	27.53	GRANULES	-3.29
BAJAJFIN	13.48	RBLBANK	-3.14

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