



22nd May 2018, research@bonanzaonline.com

Index Summary

	21/05/2018	18/05/2018	Change
Nifty Spot	10516.70	10596.40	-79.70
Nifty Future	10541.85	10608.00	-55.20
Prem(+)/Disc(-)	25.15	11.60	13.55
Nifty 50 PCR OI	0.98	1.05	-0.07
Nifty 50 PCR (VOL)	0.91	0.94	-0.03

Volatility Index

	21/05/2018	18/05/2018	Change (%)
India VIX	14.41	14.15	1.84

F & O Turnover (in Rs Cr.)

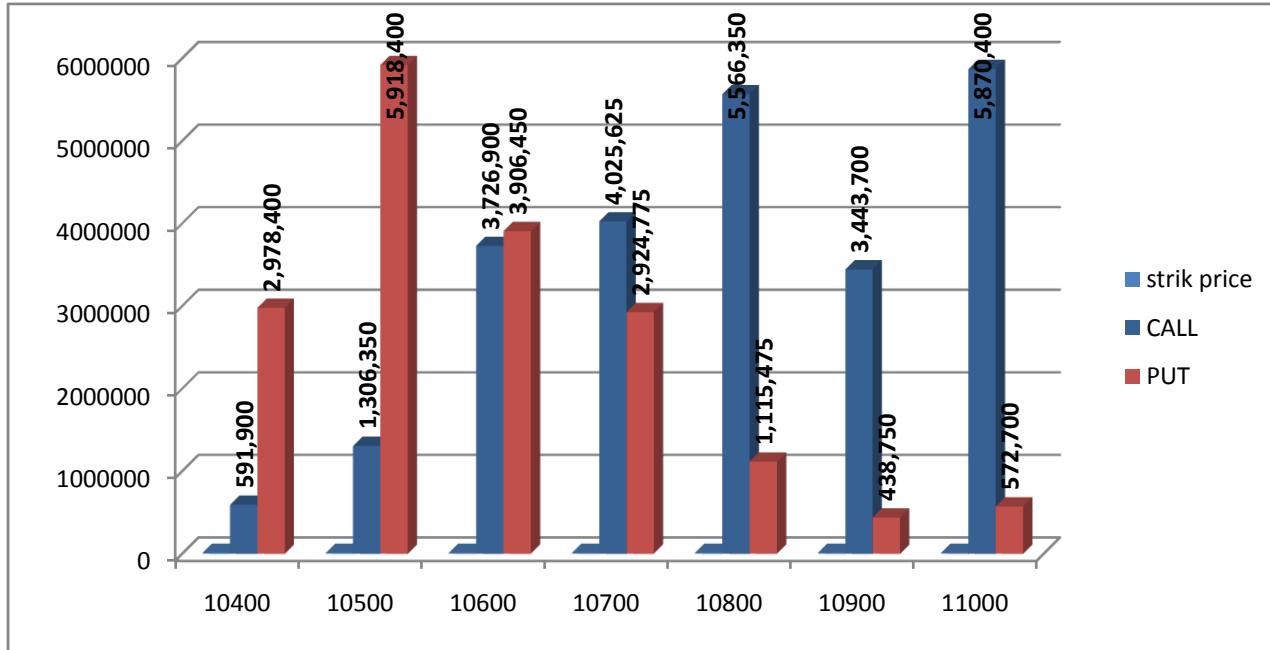
Products	21/5/2018	18/5/2018	%Change
Index Futures	17800.54	17315.59	2.80%
Stock Futures	53608.85	55565.67	-3.52%
Index Option	512609.67	404511.79	26.72%
Stock Option	51366.24	54798.56	-6.26%
Total	635385.3	532191.61	19.39%

F & O HEADLINES

- Nifty May Future opened at 10630.00 and made high of 10630.00 whereas during the day it made a low of 10521.30 before closing 10541.85.
- Overall SHORT BUILD UP seen in Nifty Future
- Long built up seen in BANKINDIA, UNIONBANK, CANBK.
- Short built up seen in GODREJCP, POWERGRID RELIANCE.
- Short covering seen in BALRAMCHINNI, PNB, NALCO
- Long Unwinding seen in ITC, GODFRPHLP, MANAPPURAM

	Advance	Decline	Unchanged
Nifty	15	33	2
NSE	367	1384	308

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	19141	1625.59	27284	2298.68	256043	21135.54
Index Option	887146	79820.41	865280	78040.12	899365	73354.88
Stock Future	157480	9929.40	161952	10449.68	1250603	83622.60
Stock Option	125053	8722.87	123850	8653.23	142240	9613.41

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
COLPAL	50.46	BALRAMCHINI	-9.73
STAR	19.17	KPIT	-8.05
AMARAJABAT	17.49	UBL	-5.99
ASHOKLEY	13.27	NHPC	-4.35
CENTURYTXT	10.84	UJJIVAN	-3.99

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