



23rd May 2018, research@bonanzaonline.com

Index Summary

	22/05/2018	21/05/2018	Change
Nifty Spot	10536.70	10516.70	20.00
Nifty Future	10555.00	10541.85	16.25
Prem(+)/Disc(-)	18.25	25.15	-6.90
Nifty 50 PCR OI	0.92	0.98	-0.06
Nifty 50 PCR (VOL)	0.78	0.91	-0.13

Volatility Index

	22/05/2018	21/05/2018	Change (%)
India VIX	13.60	14.41	-5.60

F & O Turnover (in Rs Cr.)

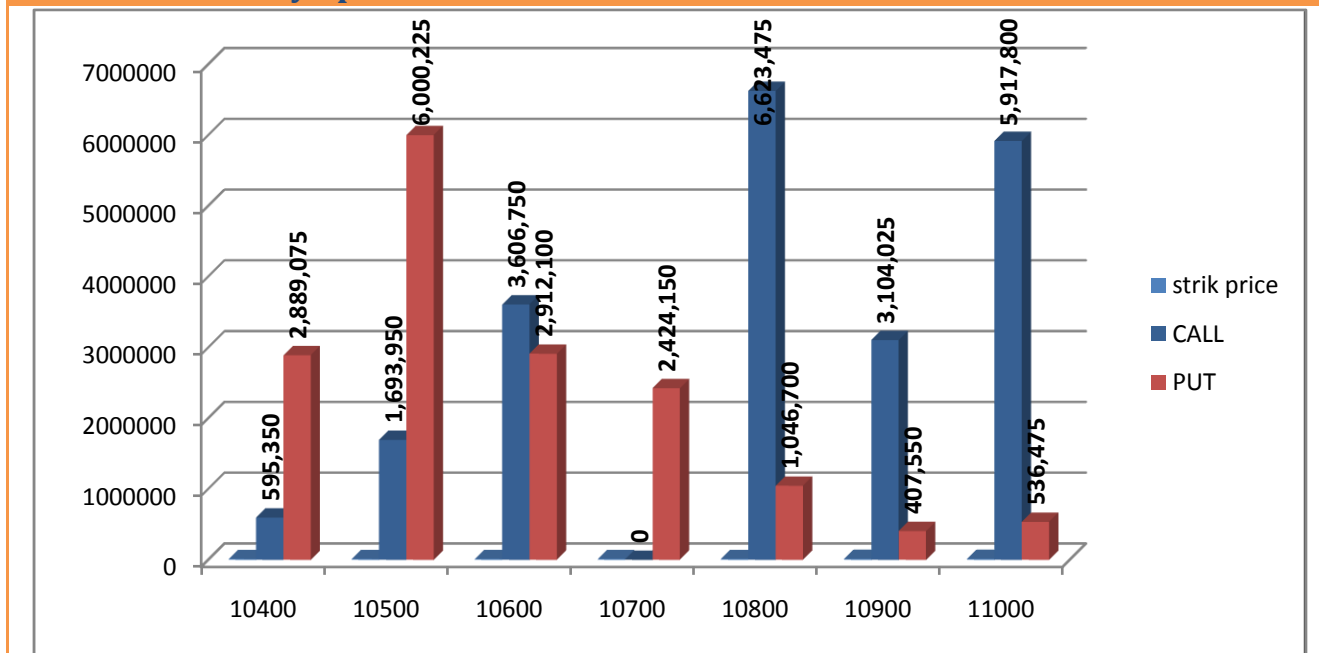
Products	22/5/2018	21/5/2018	%Change
Index Futures	16303.19	17800.54	-8.41%
Stock Futures	59200.59	53608.85	10.43%
Index Option	566812.92	512609.67	10.57%
Stock Option	60549	51366.24	17.88%
Total	702865.8	635385.3	10.62%

F & O HEADLINES

- Nifty May Future opened at 10533.05 and made high of 10572.00 whereas during the day it made a low of 10507 before closing 10555.
- Overall LONG BUILD UP seen in Nifty Future
- Long built up seen in STAR, JPASSOCIAT, DREDDY.
- Short built up seen in PETRONET, WIPRO, TATASTEEL.
- Short covering seen in PCJEWELLER, BALRAMCHINI, NCC
- Long Unwinding seen in RAYMOND, DHFL, HUL

	Advance	Decline	Unchanged
Nifty	31	18	1
NSE	978	749	322

Nifty option OI distribution across the different Strikes



FII activity on 22ND May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	14306	1180.59	23845	1988.88	263188	21764.20
Index Option	888965	81733.37	889140	81817.91	895340	73096.79
Stock Future	195457	12214.39	194443	12234.40	1255437	84290.64
Stock Option	155154	10483.89	155275	10530.38	150165	10296.96

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
BERGERPAINTS	33.05	JUSTDIAL	-8.23
IGL	22.99	BALRAMCHINI	-6.19
PAGEIND	20.37	NCC	-6.09
PIDILITEIND	19.34	PCJEWELLER	-5.2
SBIN	15.45	RCOM	-3.6

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