



24th May 2018, research@bonanzaonline.com

Index Summary

	23/05/2018	22/05/2018	Change
Nifty Spot	10430.35	10536.70	-106.35
Nifty Future	10426.10	10555.00	-128.90
Prem(+)/Disc(-)	-4.25	18.25	-22.50
Nifty 50 PCR OI		0.92	-0.06
Nifty 50 PCR (VOL)		0.78	-0.13

Volatility Index

	23/05/2018	22/05/2018	Change (%)
India VIX	14.26	13.60	4.88

F & O Turnover (in Rs Cr.)

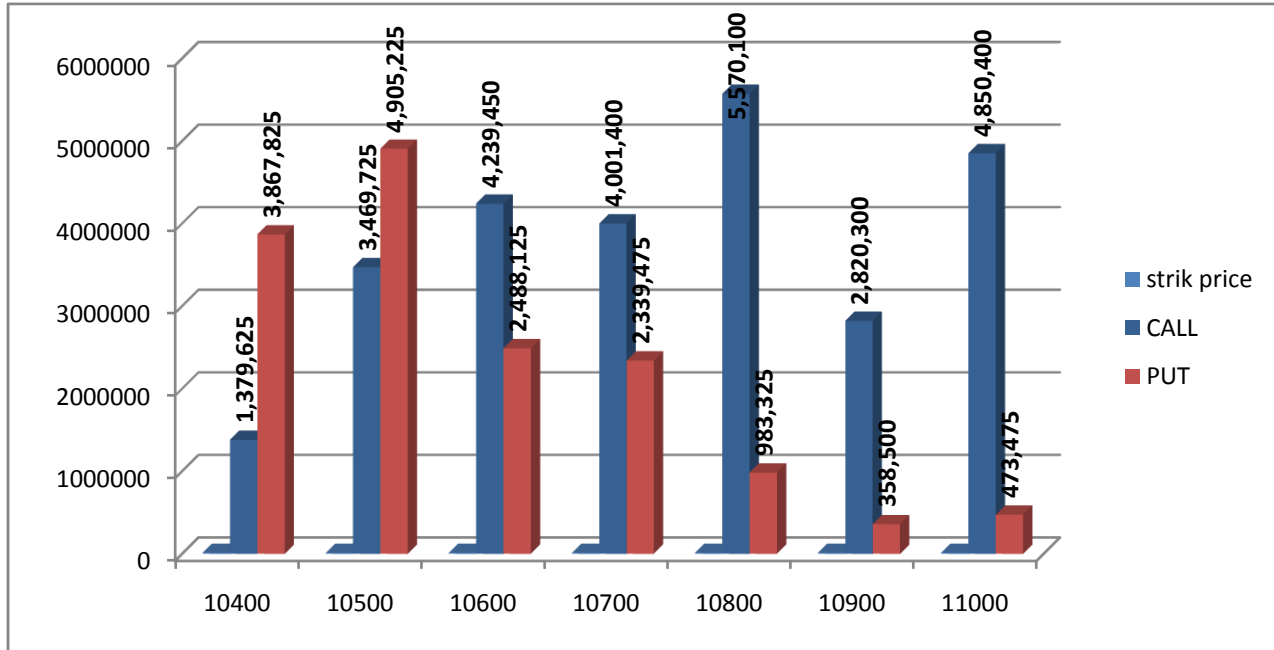
Products	23/5/2018	22/5/2018	%Change
Index Futures	20204.41	16303.19	23.93%
Stock Futures	58361.12	59200.59	-1.42%
Index Option	746713.68	566812.92	31.74%
Stock Option	58552.68	60549	-3.30%
Total	883831.89	702865.8	25.75%

	Advance	Decline	Unchanged
Nifty	14	35	1
NSE	693	1036	322

F & O HEADLINES

- Nifty May Future opened at 10525 and made high of 10539.75 whereas during the day it made a low of 10413.55 before closing 10426.10.
- Overall SHORT BUILD UP seen in Nifty Future

Nifty option OI distribution across the different Strikes



FII activity on 23rd May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	26193	2181.34	47652	3921.34	273441	22383.16
Index Option	1064034	97626.28	1065555	97787.23	913055	73702.70
Stock Future	179748	11379.95	180312	11220.98	1267053	84191.18
Stock Option	148425	10004.41	148765	10006.21	151999	10357.74

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