



25<sup>th</sup> May 2018, research@bonanzaonline.com

### Index Summary

	24/05/2018	23/05/2018	Change
<b>Nifty Spot</b>	10513.85	10430.35	83.50
<b>Nifty Future</b>	10522.00	10426.10	95.40
<b>Prem(+)/Disc(-)</b>	8.15	-4.25	12.40
<b>Nifty 50 PCR OI</b>	1.00		
<b>Nifty 50 PCR (VOL)</b>	0.99		

### Volatility Index

	24/05/2018	23/05/2018	Change (%)
<b>India VIX</b>	13.20	14.15	-6.72

### F & O Turnover (in Rs Cr.)

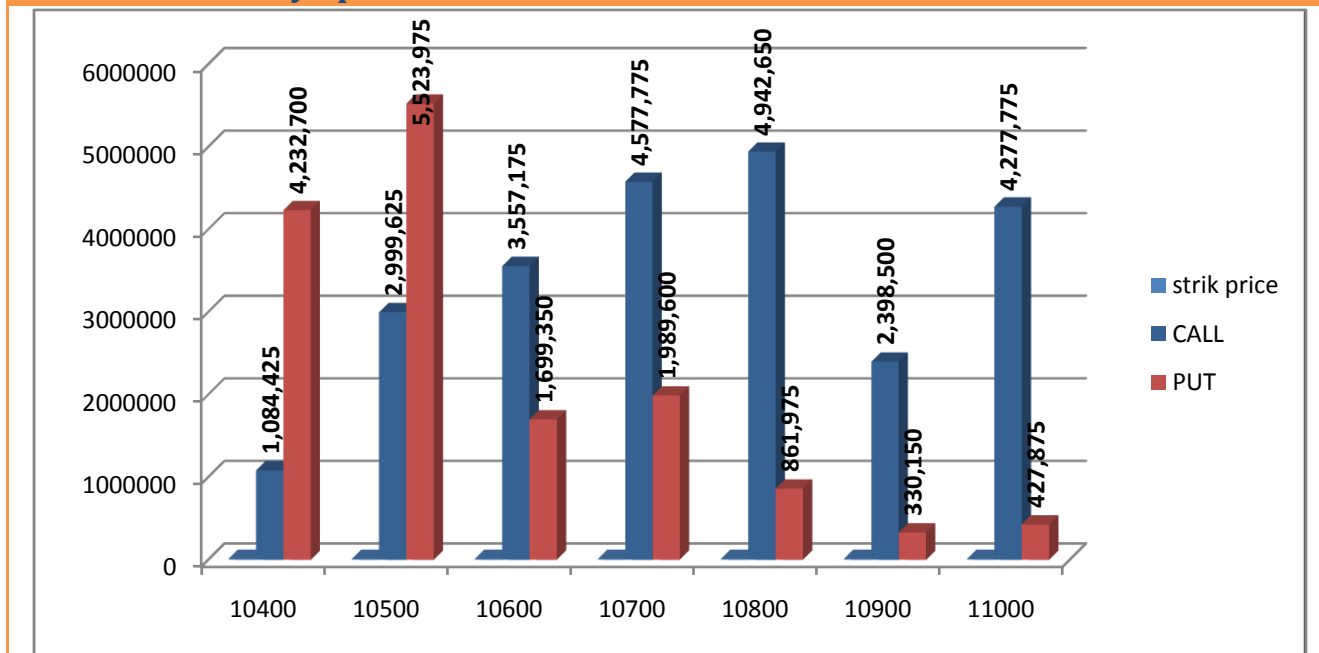
Products	24/5/2018	23/5/2018	%Change
<b>Index Futures</b>	20932.79	20204.41	3.61%
<b>Stock Futures</b>	59058.32	58361.12	1.19%
<b>Index Option</b>	1381993.85	746713.68	85.08%
<b>Stock Option</b>	54761.24	58552.68	-6.48%
<b>Total</b>	1516746.2	883831.89	71.61%

### F & O HEADLINES

- Nifty May Future opened at 10450 and made high of 10523.70 whereas during the day it made a low of 10408.55 before closing 10522.00.
- Overall SHORT COVERING seen in Nifty Future
- Long built up seen in JUSTDAIL, NCC, KSCL.
- Short built up seen in L&TH, SUZLON, SREINFRA.
- Short covering seen in DIVISLAB, AMBUJACEM, VGUARD
- Long Unwinding seen in ASHOKLEY, RAYMOND, RCOM

	Advance	Decline	Unchanged
<b>Nifty</b>	34	16	0
<b>NSE</b>	815	966	78

### Nifty option OI distribution across the different Strikes



### FII activity on 24<sup>TH</sup> May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	26417	2227.65	30046	2598.73	276046	22764.17
Index Option	1182088	109190.33	1176621	108573.63	908599	73892.71
Stock Future	201814	12786.18	197224	12396.28	1265047	84634.01
Stock Option	136310	8887.80	135534	8832.71	151767	10385.62

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
ONGC	20.92	ADANIENT	-7.58
JUSTDIAL	20.75	ESCORT	-4.43
KPIT	20.53	NIITECH	-2.72
GAIL	19.86	CANBANK	-2.43
PIDILITIND	16.17	SAIL	-2.31

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