



28th May 2018, research@bonanzaonline.com

Index Summary

	24/05/2018	24/05/2018	Change
Nifty Spot	10605.15	10513.85	91.30
Nifty Future	10608.50	10522.00	103.30
Prem(+)/Disc(-)	3.35	8.15	-4.8
Nifty 50 PCR OI	1.28	1.00	0.28
Nifty 50 PCR (VOL)	1.07	0.99	0.08

Volatility Index

	25/05/2018	24/05/2018	Change (%)
India VIX	12.64	13.20	-3.77

F & O Turnover (in Rs Cr.)

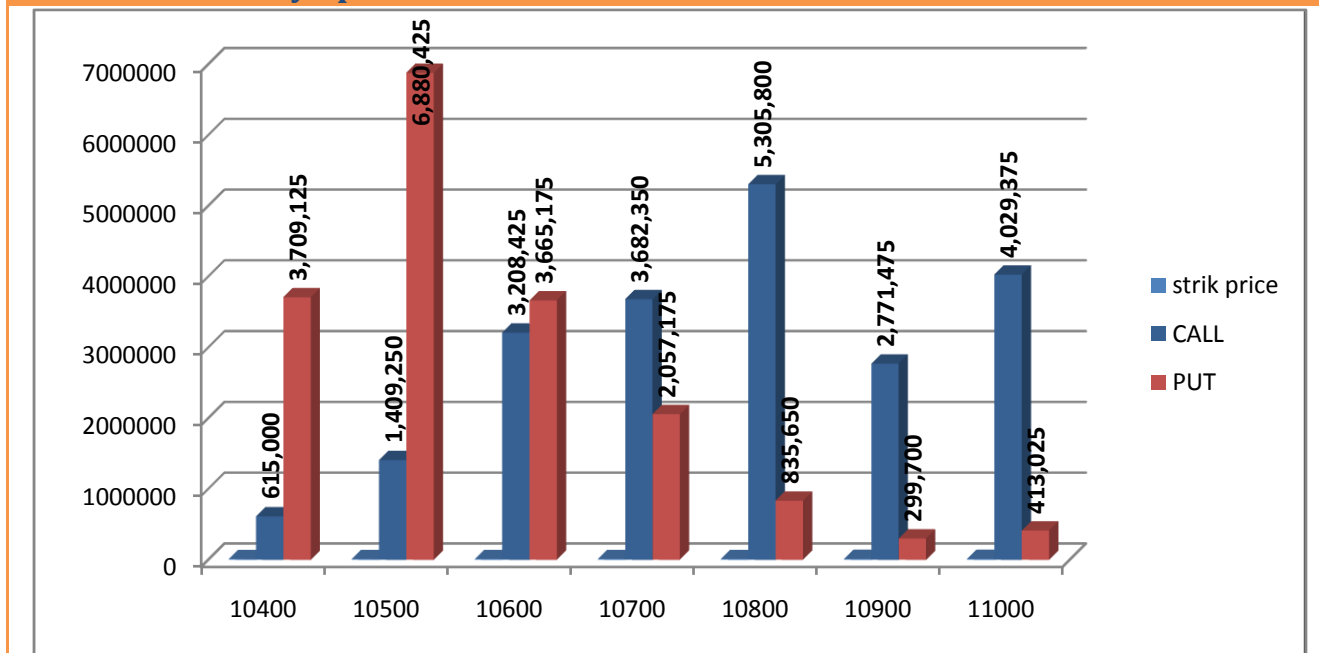
Products	25/5/2018	24/5/2018	%Change
Index Futures	22363.47	20932.79	6.83%
Stock Futures	68620.98	59058.32	16.19%
Index Option	554252.18	1381993.85	-59.89%
Stock Option	58866.3	54761.24	7.50%
Total	704102.93	1516746.2	-53.58%

F & O HEADLINES

- Nifty May Future opened at 10527.75 and made high of 10637.45 whereas during the day it made a low of 10518.25 before closing 10608.50.
- Overall LONG BUILD UP seen in Nifty Future
- Long built up seen in IFCI, JUSTDIAL, TORRENTPOWER.
- Short built up seen in NTPC, CONCOR, INFIBEAM.
- Short covering seen in MCX, CASTROLIND, JISJALEQS
- Long Unwinding seen in REC, NIFTYMID50, SBIN

	Advance	Decline	Unchanged
Nifty	41	9	0
NSE	1140	585	324

Nifty option OI distribution across the different Strikes



FII activity on 25TH May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	43055	3572.68	36227	3034.26	288340	24026.26
Index Option	897292	79393.14	891531	78945.87	917606	75254.00
Stock Future	205748	13292.94	198743	12886.26	1244346	84513.90
Stock Option	133720	9094.44	133867	9090.47	151936	10512.48

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
PIDILITIND	21.97	JISJALEQS	11.34
CUMMINSIND	13.74	CASTROLIND	7.86
HINDALCO	13.36	RELINFRA	6.68
JUSTDIAL	13.22	RELCAPITAL	6.49
MFSL	12.61	JETAIRWAYS	6.31

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