



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

### Index Summary

	29/05/2018	28/05/2018	Change
<b>Nifty Spot</b>	10633.30	10688.65	-55.35
<b>Nifty Future</b>	10618.40	10676	-60.45
<b>Prem(+)/Disc(-)</b>	-14.90	-12.65	-2.25
<b>Nifty 50 PCR OI</b>	1.21	1.38	-0.17
<b>Nifty 50 PCR (VOL)</b>	1.00	1.11	-0.11

### Volatility Index

	29/05/2018	28/05/2018	Change (%)
<b>India VIX</b>	13.07	13.05	0.15

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

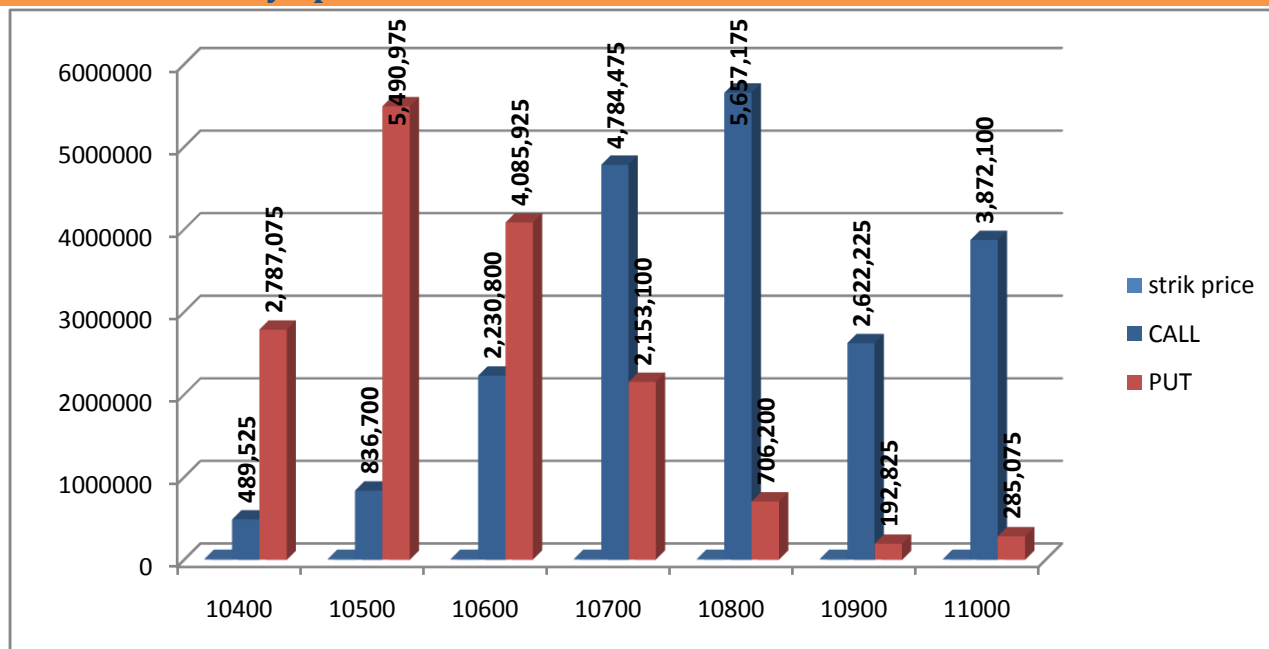
Products	29/5/2018	28/5/2018	%Change
<b>Index Futures</b>	30235.61	19337.4	56.36%
<b>Stock Futures</b>	111741.5	92680.54	20.57%
<b>Index Option</b>	793882.14	591743.97	34.16%
<b>Stock Option</b>	64293.1	60434.73	6.38%
<b>Total</b>	1000152.35	764196.64	30.88%

### F & O HEADLINES

- Nifty May Future opened at 10664.95 and made high of 10704 whereas during the day it made a low of 10596.05 before closing 10618.40.
- Overall SHORT BUILD UP seen in Nifty Future
- Long built up seen in BHEL, UBL, RCOM.
- Short built up seen in CHOLAFIN, BAJAJAUTO, KTKBANK.
- Short covering seen in NIFTYIT, NIFTYMID50
- Long Unwinding seen in AMARAJABAT, SRF, ALBK

	Advance	Decline	Unchanged
<b>Nifty</b>	16	34	0
<b>NSE</b>	783	953	315

### Nifty option OI distribution across the different Strikes



### FII activity on 29<sup>TH</sup> May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	102726	8829.11	108582	9165.17	317285	26239.33
Index Option	1223473	111231.78	1210391	110036.48	915988	75759.43
Stock Future	430593	29073.95	425202	28667.43	1262565	86673.22
Stock Option	142908	10093.83	143686	10174.77	154227	10742.11

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
BOSCHLTD	34.75	CHENNNAIPETRO	-22.33
M&M	30.33	PNB	-16.36
NESTLEIND	28.65	AMARAJABAT	-15.03
BAJAJAUTO	26.63	BIOCON	-14.61
HAVELLS	18.87	SRF	-14.38

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