



31<sup>st</sup> May 2018, research@bonanzaonline.com

### Index Summary

	30/05/2018	29/05/2018	Change
Nifty Spot	10614.35	10633.30	-18.95
Nifty Future	10613.00	10618.40	-2.55
Prem(+)/Disc(-)	-1.35	-14.90	13.55
Nifty 50 PCR OI	1.21	1.21	0.00
Nifty 50 PCR (VOL)	0.86	1.00	-0.14

### Volatility Index

	29/05/2018	29/05/2018	Change (%)
India VIX	13.41	13.07	2.60

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

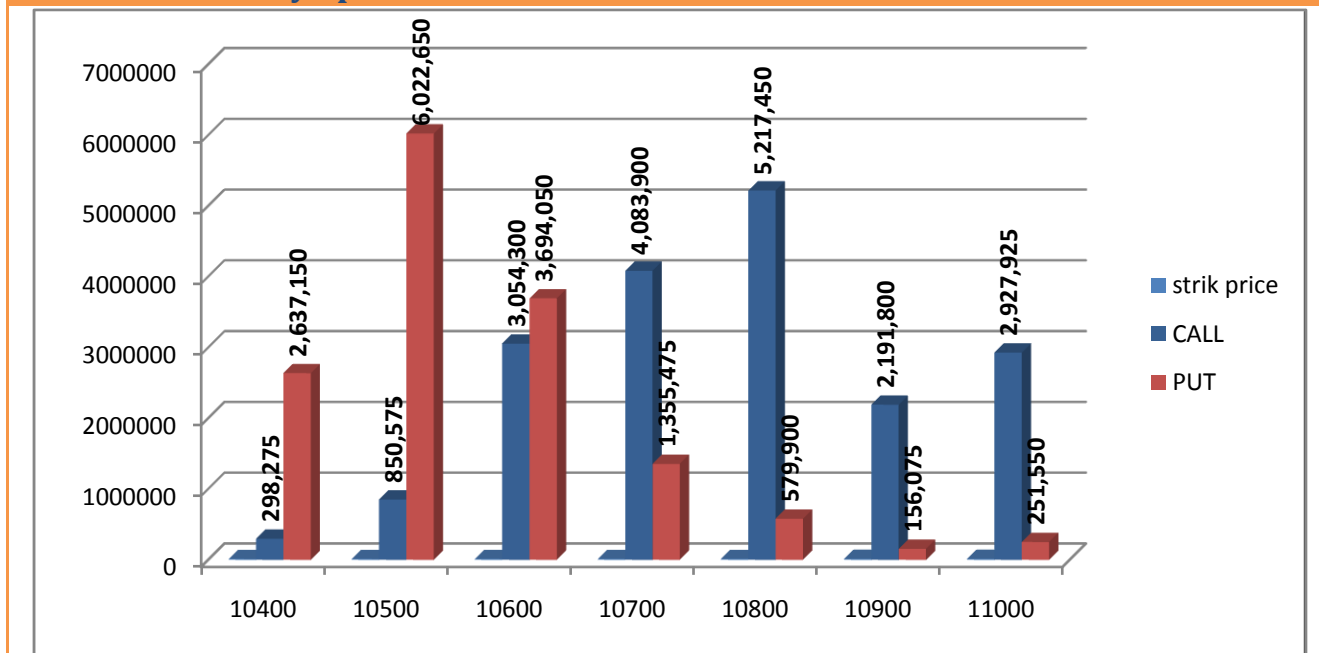
Products	30/5/2018	29/5/2018	%Change
Index Futures	39135.47	30235.61	29.44%
Stock Futures	115678.8	111741.5	3.52%
Index Option	1146878.33	793882.14	44.46%
Stock Option	57439.05	64293.1	-10.66%
<b>Total</b>	<b>1359131.65</b>	<b>1000152.35</b>	<b>35.89%</b>

### F & O HEADLINES

- Nifty May Future opened at 10569.90 and made high of 10648.50 whereas during the day it made a low of 10539.90 before closing 10613.00.
- Overall SHORT BUILD UP seen in Nifty Future
- Long built up seen in RCOM, TORENTPOWER, TATAGLOBAL.
- Short built up seen in NALCO, BERGERPAINTS, RELIANCE.
- Short covering seen in NO SECURITIES
- Long Unwinding seen in NIFTYIT, ALBK, BPCL

	Advance	Decline	Unchanged
Nifty	18	32	0
NSE	743	983	324

### Nifty option OI distribution across the different Strikes



### FII activity on 30<sup>TH</sup> May 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	88400	7617.19	98276	8449.48	341771	28193.36
Index Option	1507419	137067.44	1500999	136430.96	924940	76586.93
Stock Future	467040	31873.40	466462	31603.25	1286319	88136.41
Stock Option	107014	7467.39	104843	7330.78	145732	10149.69

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
SRTRANFIN	32.61	STAR	-22.21
PETRONET	32.33	DABUR	-20.53
M&MFIN	27.18	HEXAWARE	-20.27
MOTEHRSUMI	25	RELINFRA	-19.88
BHARATFIN	21.86	TATAGLOBAL	-19.79

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