



23<sup>rd</sup> May, 2019

## F & O HEADLINES

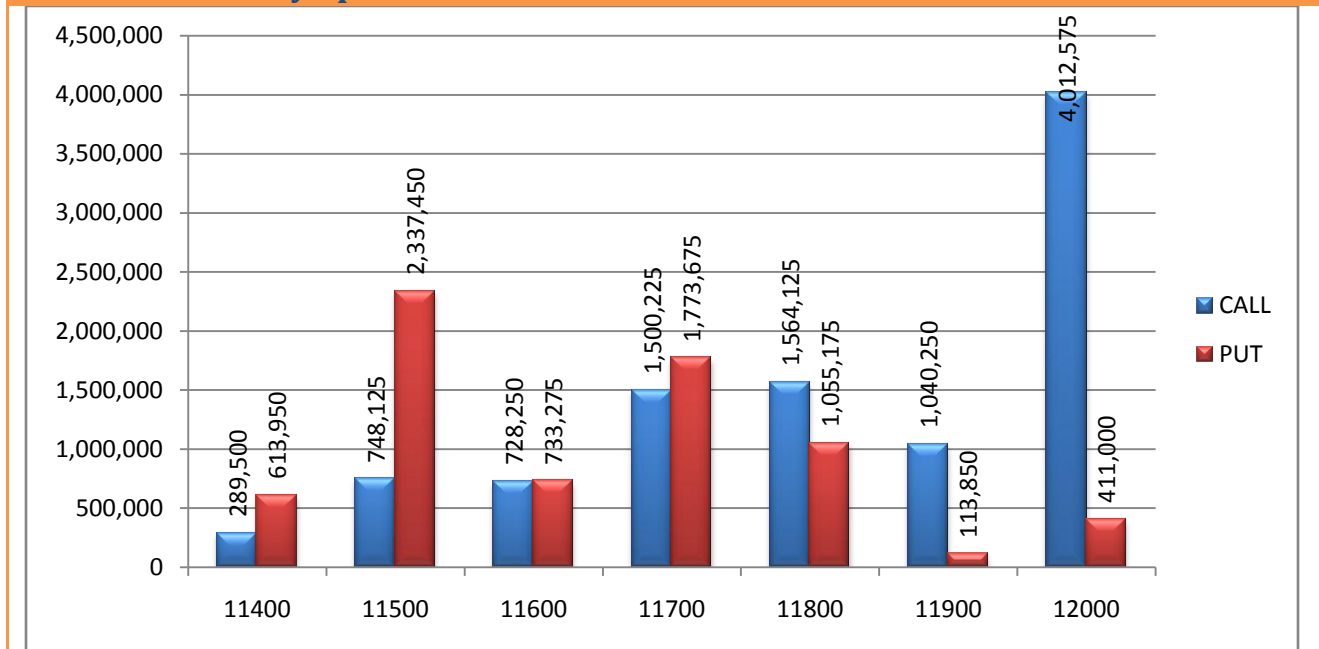
Index Summary			
	22/5/2019	21/5/2019	Change
Nifty Spot	11737.9	11709.1	28.8
Nifty Future	11790	11724	66
Prem(+)/Disc(-)	52.1	14.9	37.2
Nifty 50 PCR OI	0.85	0.85	0
Nifty 50 PCR (VOL)	0.82	0.82	0

Volatility Index			
	22/05/2019	21/05/2019	Change (%)
India VIX	27.63	25.65	7.73

F & O Turnover (in Rs Cr.)			
Products	22/5/2019	21/5/2019	%Change
Index Futures	23,884.03	26,661.03	-10.42%
Stock Futures	50557.32	55843.4	-9.47%
Index Option	409,192.43	403,845.53	1.32%
Stock Option	44252.35	46447.4	-4.73%
Total	527886.13	532797.36	-0.92%

- Nifty May Future opened at 11781.65 and made high of 11895 whereas during the day it made a low of 11710 before closing 11781.65.
- Overall LONG BUILD UP seen in NIFTY FUTURE
- Long built up BHARATFIN, INDUSINDBK, BEL
- Short built up seen in DHFL, JINDALSTL, BOSCHLTD
- Short Covering seen in RPOWER, ALBK, JETAIRWAYS
- Long Unwinding seen in PVR, GODPHRYPH, REPCOHOME

### Nifty option OI distribution across the different Strikes



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