



24<sup>th</sup> May, 2019

### F & O HEADLINES

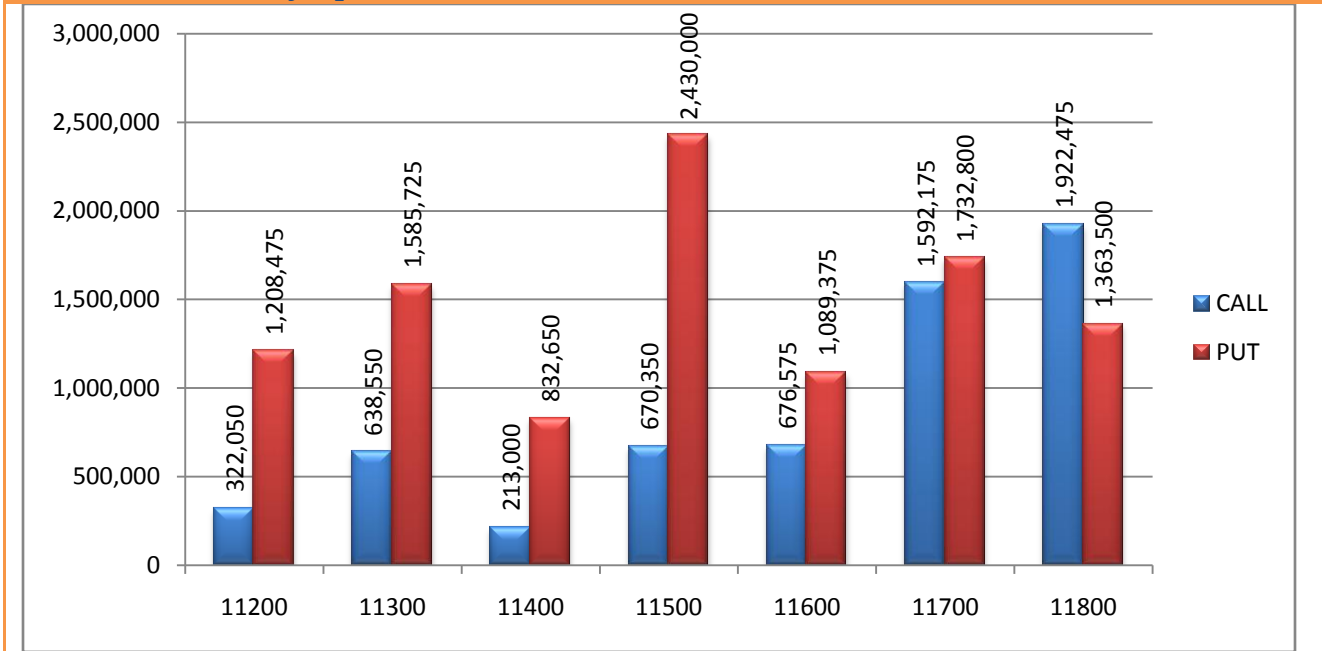
| Index Summary      |           |           |        |
|--------------------|-----------|-----------|--------|
|                    | 23/5/2019 | 22/5/2019 | Change |
| Nifty Spot         | 11657.05  | 11737.9   | -80.85 |
| Nifty Future       | 11713.75  | 11790     | -76.25 |
| Prem(+)/Disc(-)    | 56.7      | 52.1      | 4.6    |
| Nifty 50 PCR OI    | 0.62      | 0.85      | -0.23  |
| Nifty 50 PCR (VOL) | 0.84      | 0.82      | 0.02   |

| Volatility Index |            |            |            |
|------------------|------------|------------|------------|
|                  | 23/05/2019 | 22/05/2019 | Change (%) |
| India VIX        | 19.41      | 27.63      | -29.77     |

| F & O Turnover (in Rs Cr.) |              |            |         |
|----------------------------|--------------|------------|---------|
| Products                   | 23/5/2019    | 22/5/2019  | %Change |
| Index Futures              | 61,158.67    | 23,884.03  | 156.07% |
| Stock Futures              | 81667.17     | 50557.32   | 61.53%  |
| Index Option               | 2,359,642.29 | 409,192.43 | 476.66% |
| Stock Option               | 78543.04     | 44252.35   | 77.49%  |
| Total                      | 2581011.17   | 527886.13  | 388.93% |

- Nifty May Future opened at 11888 and made high of 12070 whereas during the day it made a low of 11640.15 before closing 11692.40.
- Overall SHORT BUILD UP seen in NIFTY FUTURE
- Long built up DISHTV, ADANI PORT, BHARATFIN
- Short built up seen in VEDL, RELINFRA, ALBK
- Short Covering seen in RELCAPITAL, MGL, BHEL
- Long Unwinding seen in COLPAL, BERGERPAINT, IFCI

### Nifty option OI distribution across the different Strikes



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