



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

### F & O HEADLINES

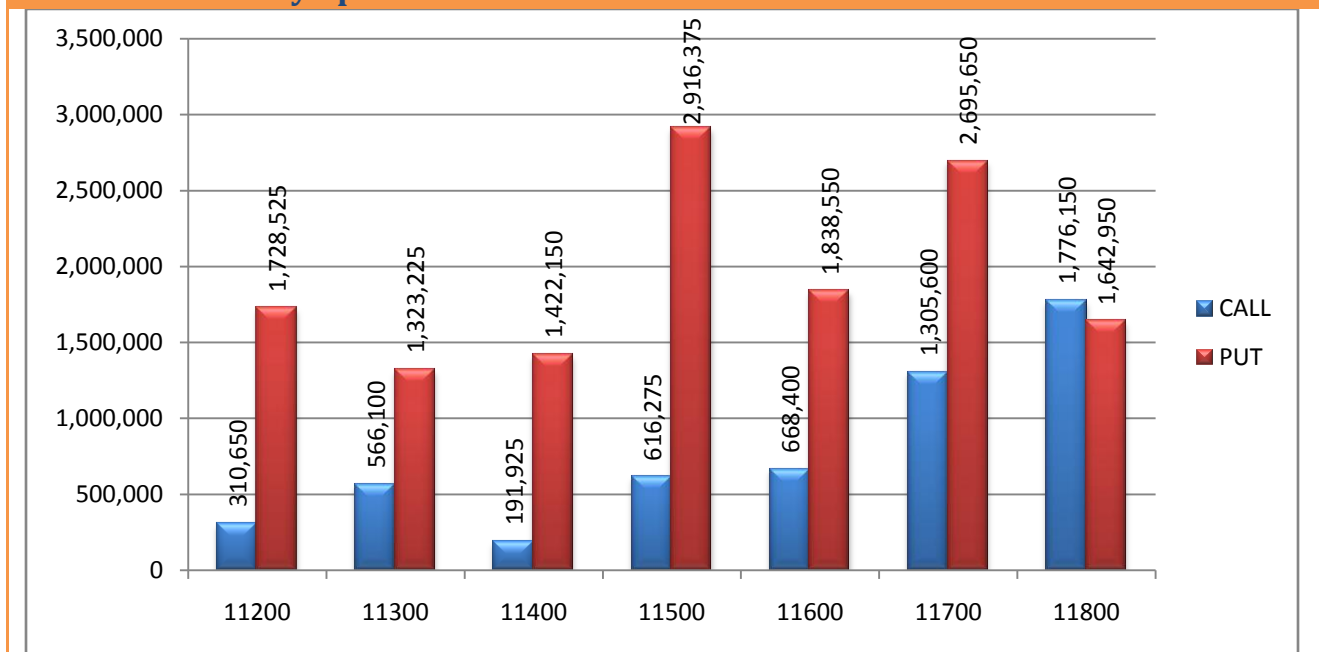
Index Summary			
	24/5/2019	23/5/2019	Change
Nifty Spot	11844.1	11657.05	187.05
Nifty Future	11865.25	11692.4	172.85
Prem(+)/Disc(-)	21.15	35.35	-14.2
Nifty 50 PCR OI	0.83	0.62	0.21
Nifty 50 PCR (VOL)	0.77	0.84	-0.07

Volatility Index			
	24/05/2019	23/05/2019	Change (%)
India VIX	16.47	19.41	-15.16

F & O Turnover (in Rs Cr.)			
Products	24/5/2019	23/5/2019	%Change
Index Futures	32,637.46	61,158.67	-46.63%
Stock Futures	67731.86	81667.17	-17.06%
Index Option	817,960.39	2,359,642.29	-65.34%
Stock Option	62636.32	78543.04	-20.25%
Total	980966.04	2581011.17	-61.99%

- Nifty May Future opened at 11765.10 and made high of 11890 whereas during the day it made a low of 11678.10 before closing 11869.40.
- Overall LONG BUILD UP seen in NIFTY FUTURE
- Long built up INDIACEM, BANKINDIA, BEL
- Short built up seen in JUSTDIAL, SUNTV, PVR
- Short Covering seen in SYNDBNAK, BIOCON, KTKBANK
- Long Unwinding seen in OIL

### Nifty option OI distribution across the different Strikes



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