



29th May, 2019

F & O HEADLINES

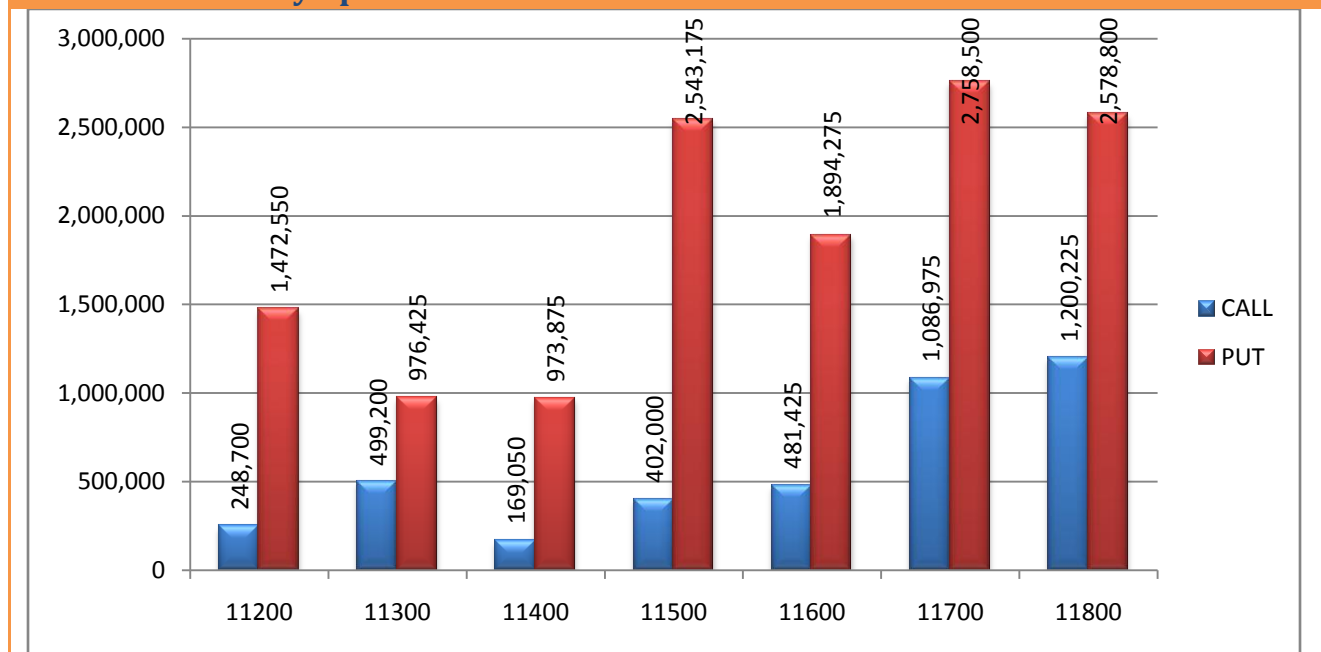
Index Summary			
	28/5/2019	27/5/2019	Change
Nifty Spot	11928.75	11924.75	4
Nifty Future	11945	11915.2	29.8
Prem(+)/Disc(-)	16.25	-9.55	25.8
Nifty 50 PCR OI		0.94	-0.94
Nifty 50 PCR (VOL)		0.89	-0.89

Volatility Index			
	27/05/2019	27/05/2019	Change (%)
India VIX	16.22	16.19	0.18

- Nifty May Future opened at 11959 and made high of 11965 whereas during the day it made a low of 11856.50 before closing 11940.75.
- Long built up NHPC, ZEEL, YESBANK
- Short built up seen in SUZLON, IFCI, DHFL
- Short Covering seen in RPOWER, DISHTV, KSCL
- Long Unwinding seen in PCJWELLER, IDFC, MFSL

F & O Turnover (in Rs Cr.)			
Products	28/5/2019	27/5/2019	%Change
Index Futures	34,336.81	29,647.41	15.82%
Stock Futures	120083.24	95662.21	25.53%
Index Option	845,919.70	697,593.79	21.26%
Stock Option	58245.57	57745.02	0.87%
Total	1058585.31	880648.43	20.21%

Nifty option OI distribution across the different Strikes



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