



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

### F & O HEADLINES

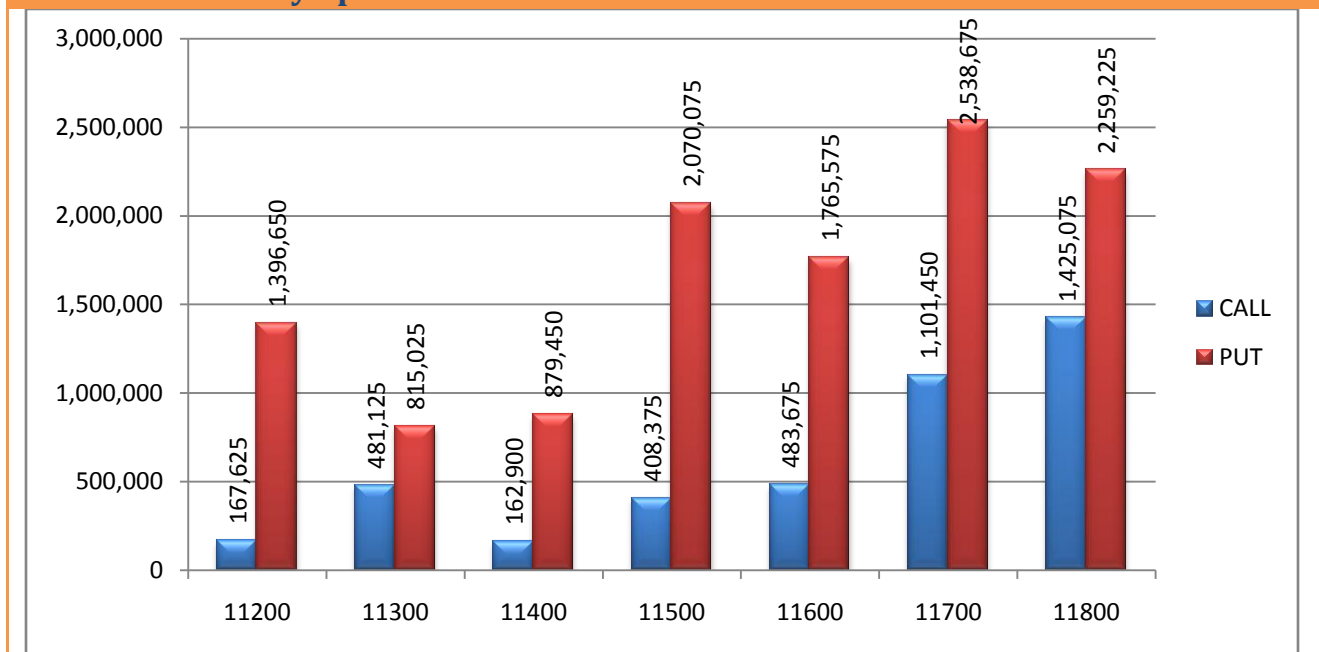
Index Summary			
	29/5/2019	28/5/2019	Change
Nifty Spot	11861.1	11928.75	-67.65
Nifty Future	11863.55	11940.75	-77.2
Prem(+)/Disc(-)	2.45	12	-9.55
Nifty 50 PCR OI			
Nifty 50 PCR (VOL)			

Volatility Index			
	29/05/2019	28/05/2019	Change (%)
India VIX	16.38	16.22	2.88

- Nifty May Future opened at 11916.70 and made high of 11934.95 whereas during the day it made a low of 11836.30 before closing 11862.25.
- Long built up INFRATEL, PFC, KSCL
- Short built up seen in EQUITAS, JSWSTEEL, GLENNMARK
- Short Covering seen in MFSL, LTH&F, GSFC
- Long Unwinding seen in PNB, RELCAPITAL, RELINFRA

F & O Turnover (in Rs Cr.)			
Products	29/5/2019	28/5/2019	%Change
Index Futures	32,262.12	34,336.81	-6.04%
Stock Futures	109684.84	120083.24	-8.66%
Index Option	932,707.07	845,919.70	10.26%
Stock Option	61414.01	58245.57	5.44%
<b>Total</b>	<b>1136068.05</b>	<b>1058585.31</b>	<b>7.32%</b>

### Nifty option OI distribution across the different Strikes



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