



4th June, 2019

F & O HEADLINES

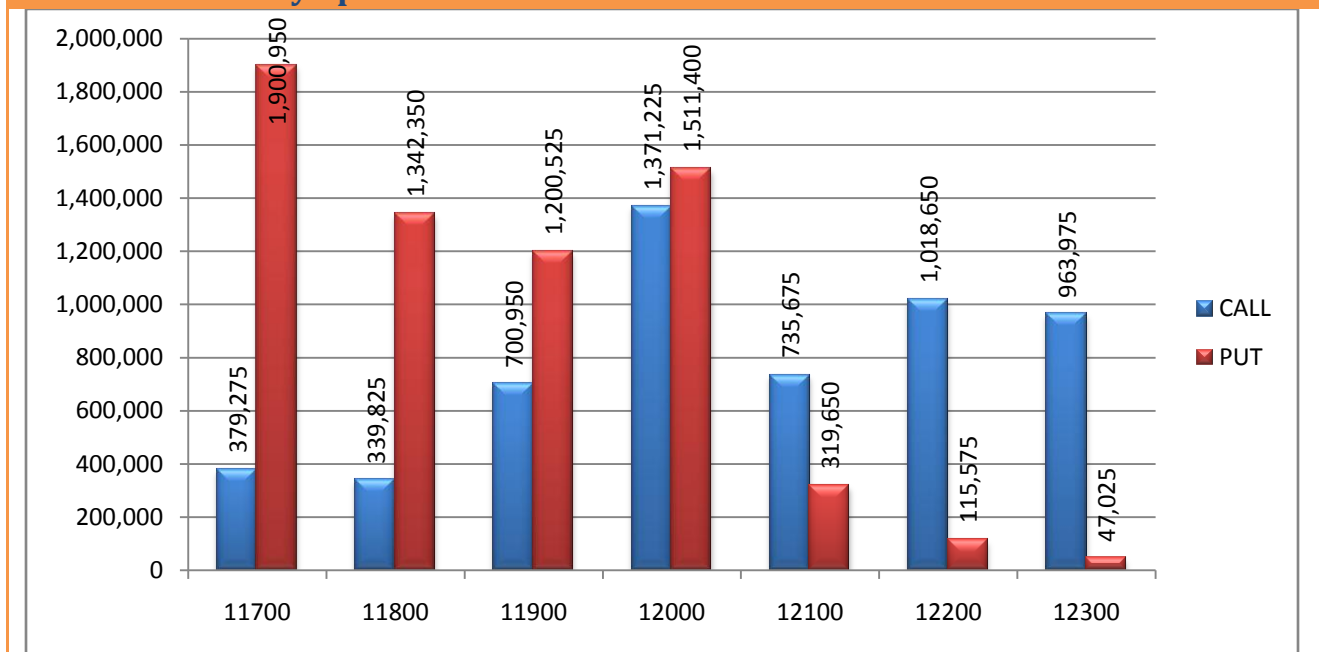
Index Summary			
	3/6/2019	31/5/2019	Change
Nifty Spot	12088.55	11922.8	165.75
Nifty Future	12113.5	11916.5	197
Prem(+)/Disc(-)	24.95	-6.3	31.25
Nifty 50 PCR OI			
Nifty 50 PCR (VOL)			

- Nifty June Future opened at 11941.65 and made high of 12118 whereas during the day it made a low of 11915 before closing 12104.45.
- Long built up APOLLOHOSP, PAGEIND, HEROMOTOR
- Short built up seen in RELINFRA, JETAIRWAYS, IFCI
- Short Covering seen in GODFRYPHIL, AUROPHARMA, GSFC
- Long Unwinding seen in STAR, COALIND, NMDC

Volatility Index			
	3/06/2019	31/05/2019	Change (%)
India VIX	15.93	16.06	-0.85

F & O Turnover (in Rs Cr.)			
Products	3/6/2019	31/5/2019	%Change
Index Futures	23,760.41	32,150.98	-26.10%
Stock Futures	44797.35	59013.24	-24.09%
Index Option	755,355.97	740,155.33	2.05%
Stock Option	34461.17	36859.62	-6.51%
Total	858374.9	868179.17	-1.13%

Nifty option OI distribution across the different Strikes



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