



6th June, 2019

F & O HEADLINES

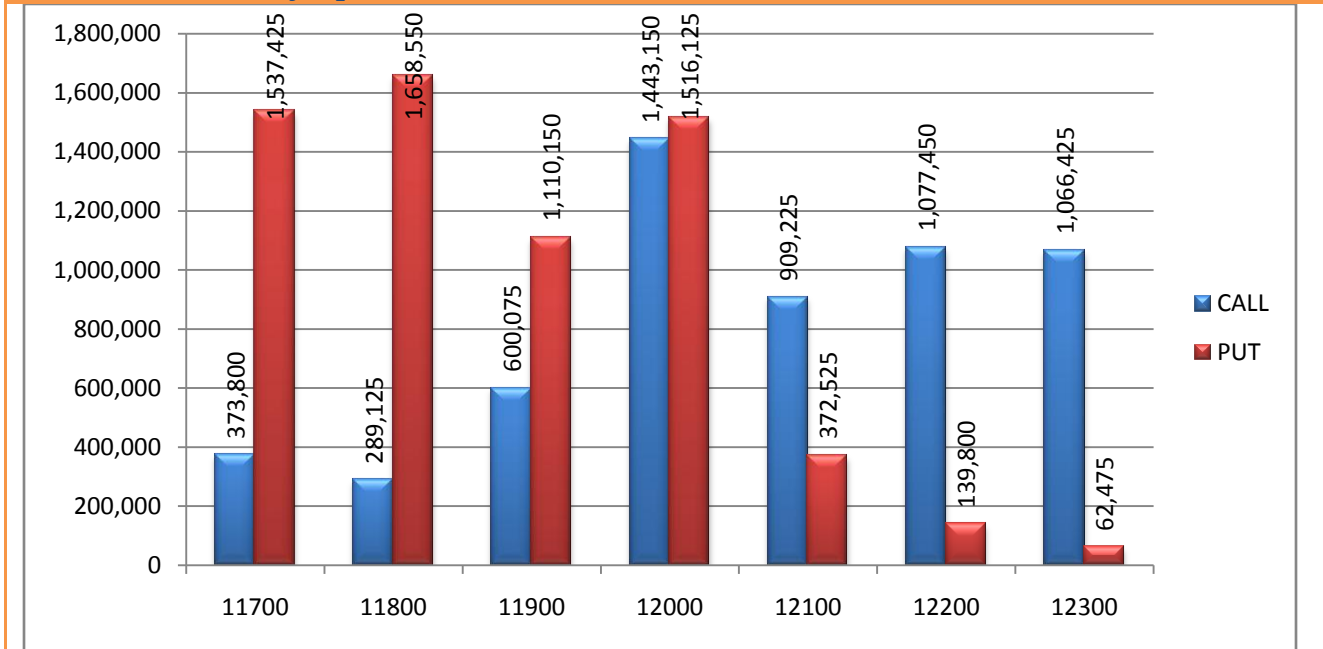
Index Summary			
	4/6/2019	3/6/2019	Change
Nifty Spot	12021.65	12088.55	-66.9
Nifty Future	12072.5	12113.5	-41
Prem(+)/Disc(-)	50.85	24.95	25.9
Nifty 50 PCR OI			
Nifty 50 PCR (VOL)			

Volatility Index			
	4/06/2019	3/06/2019	Change (%)
India VIX	15.49	15.93	-2.95

- Nifty June Future opened at 12081.15 and made high of 12111.80 whereas during the day it made a low of 12036 before closing 12056.15.
- Long built up BHARTIRTL, RELCAPITAL, HDFCBANK
- Short built up seen in INDIACEM, INDIABANK, PCJWELLERS
- Short Covering seen in RPOWER, CENTURYTXT, JUSTDIAL
- Long Unwinding seen in TV18BRDCST, IFCL, SYNDBANK

F & O Turnover (in Rs Cr.)			
Products	4/6/2019	3/6/2019	%Change
Index Futures	18,144.69	23,760.41	-23.63%
Stock Futures	43876.4	44797.35	-2.06%
Index Option	854,409.39	755,355.97	13.11%
Stock Option	32095.1	34461.17	-6.87%
Total	948525.56	858374.9	10.50%

Nifty option OI distribution across the different Strikes



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