



11<sup>th</sup> June, 2019

### F & O HEADLINES

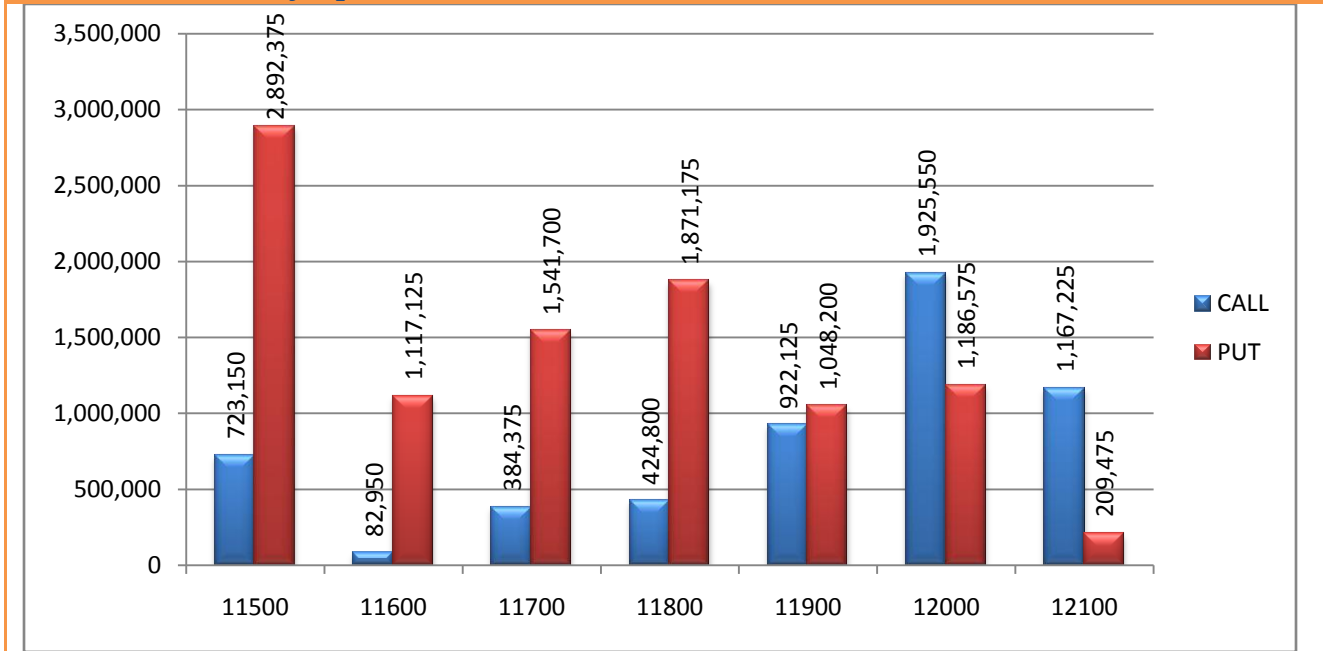
| Index Summary      |           |          |        |
|--------------------|-----------|----------|--------|
|                    | 10/6/2019 | 7/6/2019 | Change |
| Nifty Spot         | 11922.7   | 11870.65 | 52.05  |
| Nifty Future       | 11942     | 11900.75 | 41.25  |
| Prem(+)/Disc(-)    | 19.3      | 30.1     | -10.8  |
| Nifty 50 PCR OI    |           |          |        |
| Nifty 50 PCR (VOL) |           |          |        |

| Volatility Index |            |           |            |
|------------------|------------|-----------|------------|
|                  | 10/06/2019 | 7/06/2019 | Change (%) |
| India VIX        | 14.85      | 15.40     | -1.40      |

- Nifty June Future opened at 11950.05 and made high of 11994 whereas during the day it made a low of 11875 before closing 11942.
- Long built up MANAPPURAM, MUTHOOTFIN, MOTHERSUMI
- Short built up seen in JISJALEQ, RELINFRA, SUZLON
- Short Covering seen in DHFL, STAR, UBL
- Long Unwinding seen in PCJWELLERS, RPOWER, INDIANBANK

| F & O Turnover (in Rs Cr.) |            |              |         |
|----------------------------|------------|--------------|---------|
| Products                   | 10/6/2019  | 6/6/2019     | %Change |
| Index Futures              | 19,363.85  | 28,112.69    | -31.12% |
| Stock Futures              | 38279.75   | 52937.55     | -27.69% |
| Index Option               | 858,419.50 | 2,353,935.80 | -63.53% |
| Stock Option               | 32042.27   | 39837.62     | -19.57% |
| Total                      | 948105.37  | 2474823.65   | -61.69% |

### Nifty option OI distribution across the different Strikes



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