



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

### F & O HEADLINES

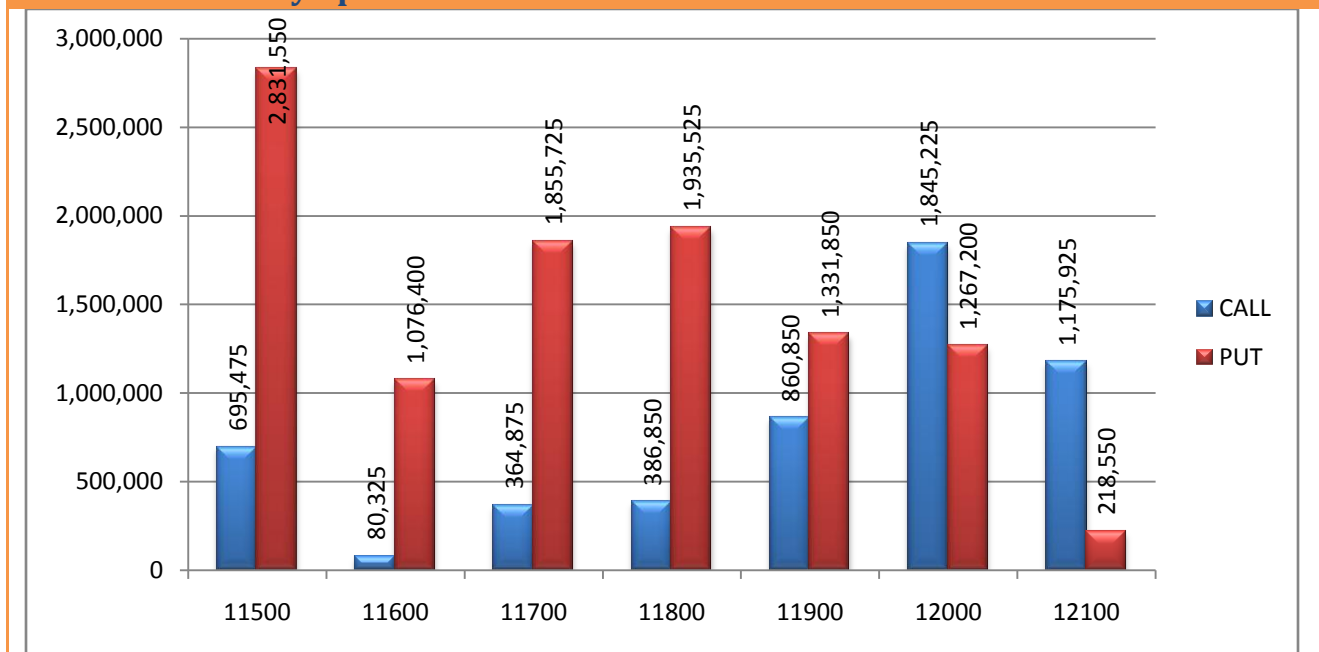
Index Summary			
	11/6/2019	10/6/2019	Change
Nifty Spot	11965.6	11922.7	42.9
Nifty Future	11978	11942	36
Prem(+)/Disc(-)	12.4	19.3	-6.9
Nifty 50 PCR OI			
Nifty 50 PCR (VOL)			

Volatility Index			
	11/06/2019	10/06/2019	Change (%)
India VIX	14.44	14.85	-3.52

- Nifty June Future opened at 11975 and made high of 12022.85 whereas during the day it made a low of 11917 before closing 11978.
- Long built up JISJALEQ, INFIBEAM, WOCKPHARMA
- Short built up seen in IBULLUHSGFIN, UJJIVAN, JUBLIFOOD,
- Short Covering seen in PCJWELLERS, DISHTV, RELCAPITAL
- Long Unwinding seen in JETAIRWAYS, SRF, VGAURD

F & O Turnover (in Rs Cr.)			
Products	11/6/2019	10/6/2019	%Change
Index Futures	18,500.55	19,363.85	-4.46%
Stock Futures	38794.71	38279.75	1.35%
Index Option	835,537.58	858,419.50	-2.67%
Stock Option	31305.92	32042.27	-2.30%
Total	924138.76	948105.37	-2.53%

### Nifty option OI distribution across the different Strikes



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