



18th June, 2019

F & O HEADLINES

- Nifty June Future opened at 11824.95 and made high of 11830 whereas during the day it made a low of 11685 before closing 11697.55.
- Overall Short Built up seen in the Nifty Future.

Index Summary

	17/6/2019	14/6/2019	Change
Nifty Spot	11672.15	11823.3	-151.15
Nifty Future	11697.55	11838.6	-141.05
Prem(+)/Disc(-)	25.4	15.3	10.1

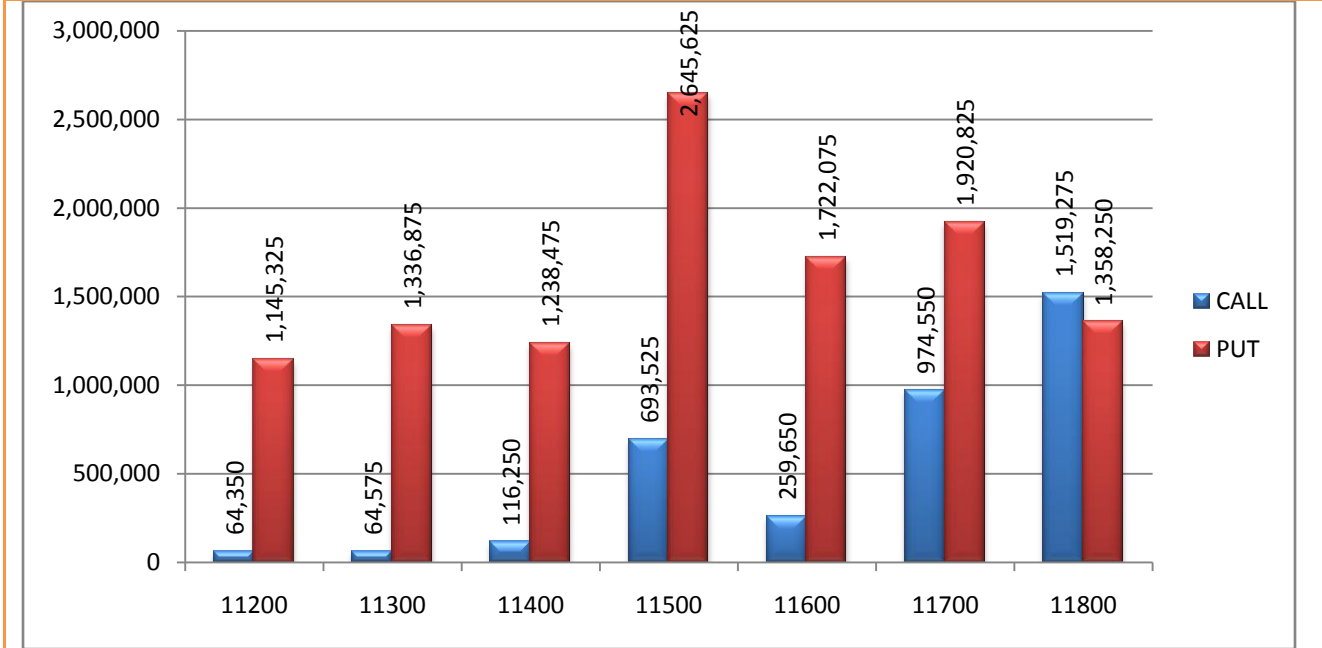
Volatility Index

	17/06/2019	14/06/2019	Change (%)
India VIX	14.62	13.89	5.23

F & O Turnover (in Rs Cr.)

Products	17/6/2019	14/6/2019	%Change
Index Futures	17,787.47	19,606.88	-9.28%
Stock Futures	39342.74	39617.09	-0.69%
Index Option	706,641.42	667,690.79	5.83%
Stock Option	38182.08	36106.88	5.75%
Total	802083.72	763021.64	5.12%

Nifty option OI distribution across the different Strikes



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