



19th June, 2019

F & O HEADLINES

- Nifty June Future opened at 11701 and made high of 11752 whereas during the day it made a low of 11657 before closing 11700.50.

Index Summary

	18/6/2019	17/6/2019	Change
Nifty Spot	11691.5	11672.15	19.35
Nifty Future	11700.5	11697.55	2.95
Prem(+)/Disc(-)	9	25.4	-16.4

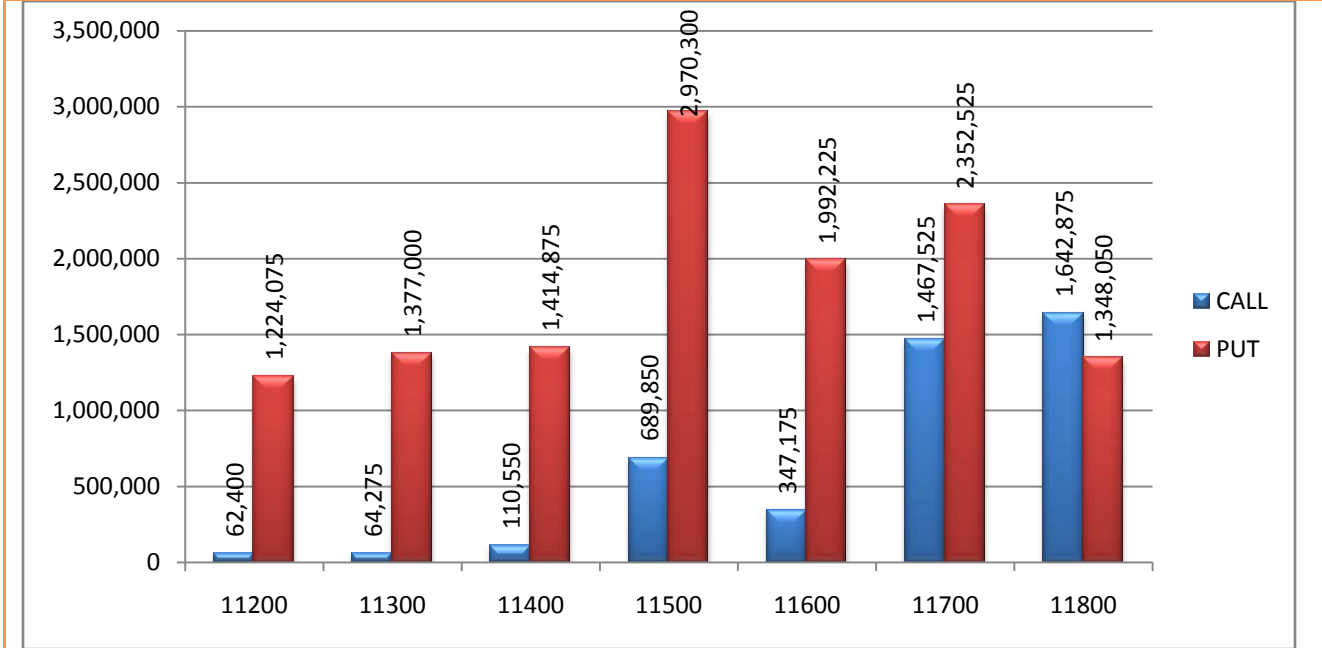
Volatility Index

	18/06/2019	17/06/2019	Change (%)
India VIX	14.52	14.62	-0.85

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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