



08th July, 2019

F & O HEADLINES

- Nifty June Future opened at 11993.95 and made high of 11998.95 whereas during the day it made a low of 11808 before closing 11820.95.

Index Summary

	5/7/2019	4/7/2019	Change
Nifty Spot	11811.15	11946.75	30
Nifty Future	11820.95	11979.65	29.30
Prem(+)/Disc(-)	32.9	32.9	0

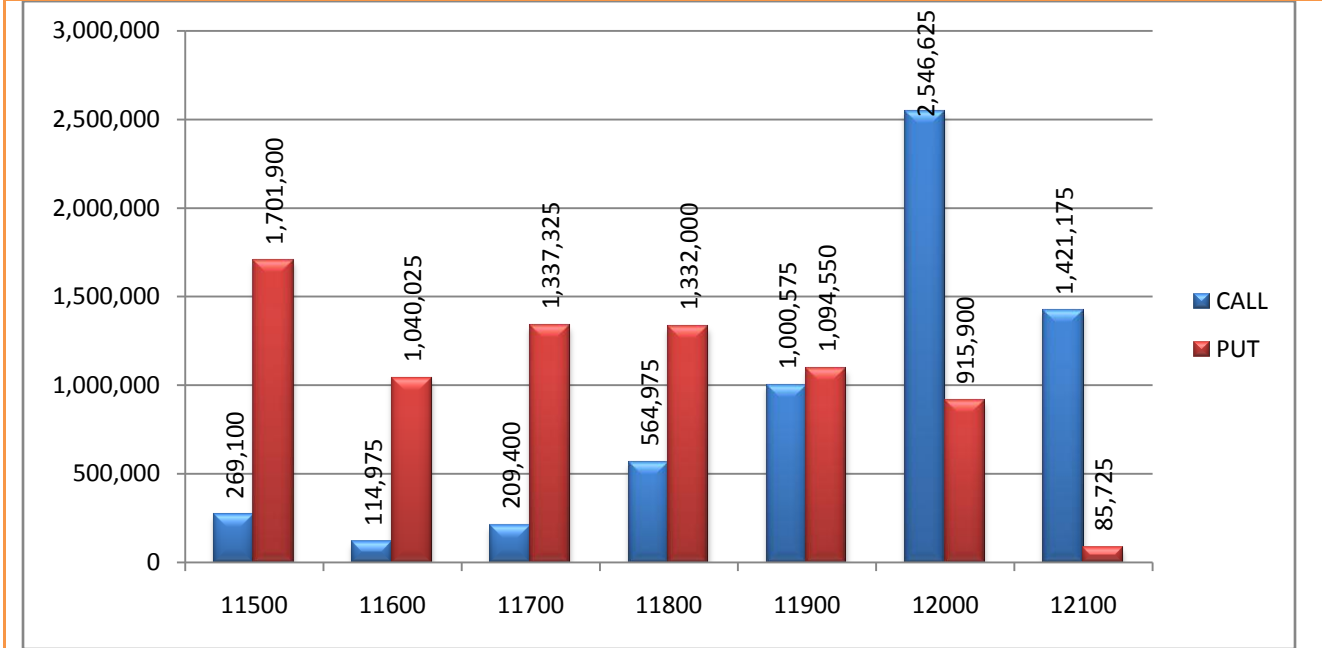
Volatility Index

	05/07/2019	04/07/2019	Change (%)
India VIX	13.02	13.53	-3.75

F & O Turnover (in Rs Cr.)

Products	5/7/2019	4/7/2019	%Change
Index Futures	27,593.27	14,408.21	91.51%
Stock Futures	54439.01	38591.26	41.07%
Index Option	911,763.00	1,885,718.10	-51.65%
Stock Option	53091.59	32713.21	62.29%
Total	1046886.87	1971430.78	-46.90%

Nifty option OI distribution across the different Strikes



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