



09th July, 2019

F & O HEADLINES

- Nifty July Future opened at 11769.90 and made high of 11770 whereas during the day it made a low of 11527.35 before closing 11566.30.

Index Summary

	8/7/2019	5/7/2019	Change
Nifty Spot	11558.6	11811.15	30
Nifty Future	11566.3	11820.95	29.30
Prem(+)/Disc(-)	7.70	32.9	-25.20

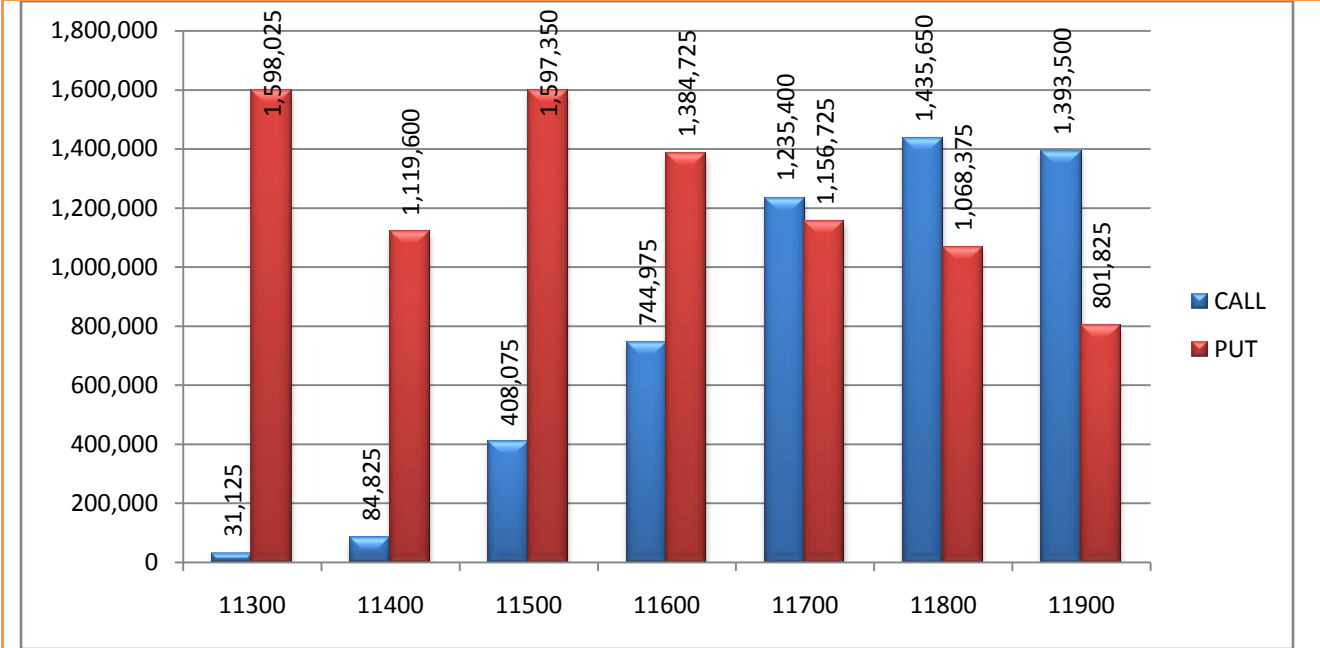
Volatility Index

	08/07/2019	05/07/2019	Change (%)
India VIX	14.01	13.02	7.29

F & O Turnover (in Rs Cr.)

Products	8/7/2019	5/7/2019	%Change
Index Futures	29,274.04	27,593.27	6.09%
Stock Futures	51070.37	54439.01	-6.19%
Index Option	1,027,736.73	911,763.00	12.72%
Stock Option	51866.27	53091.59	-2.31%
Total	1159947.41	1046886.87	10.80%

Nifty option OI distribution across the different Strikes



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