



10th July, 2019

F & O HEADLINES

- Nifty July Future opened at 11543.35 and made high of 11594.10 whereas during the day it made a low of 11486.55 before closing 11552.60.

Index Summary

	9/7/2019	8/7/2019	Change
Nifty Spot	11555.9	11558.6	-2.7
Nifty Future	11552.6	11566.3	-13.7
Prem(+)/Disc(-)	-3.30	32.9	-36.20

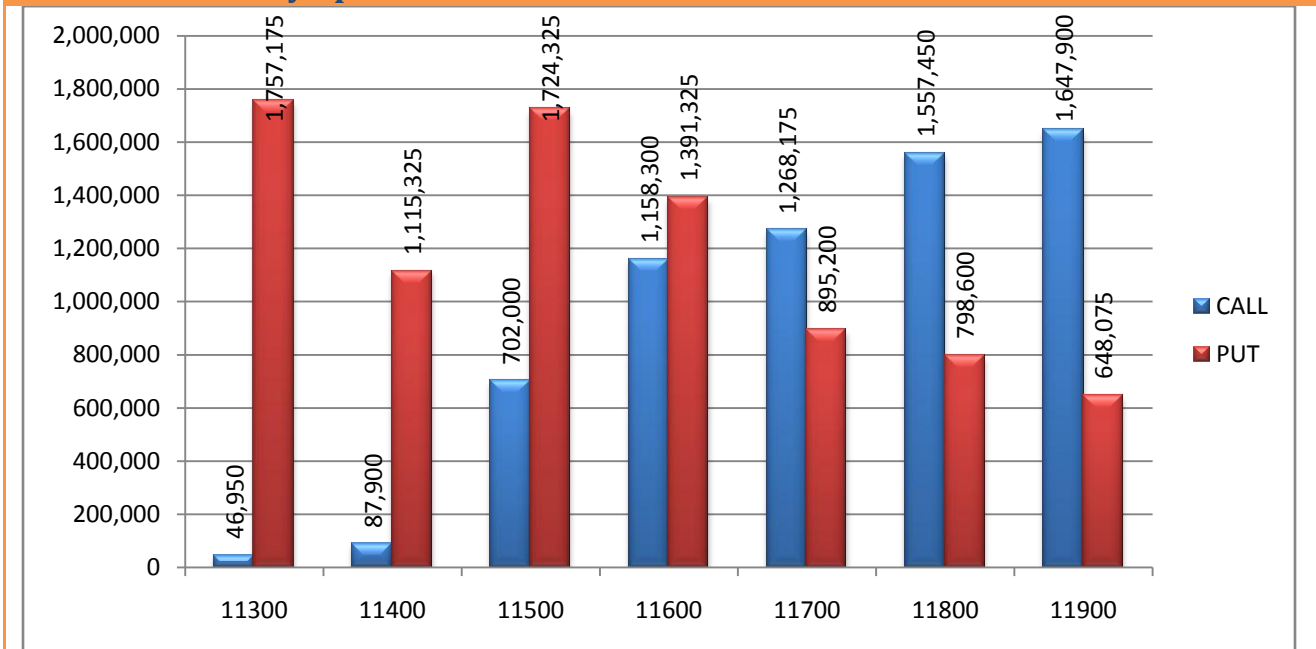
Volatility Index

	09/07/2019	08/07/2019	Change (%)
India VIX	13.59	14.01	-1.85

F & O Turnover (in Rs Cr.)

Products	9/7/2019	8/7/2019	%Change
Index Futures	22,683.08	29,274.04	-22.51%
Stock Futures	54903.79	51070.37	7.51%
Index Option	1,011,527.94	1,027,736.73	-1.58%
Stock Option	52755.09	51866.27	1.71%
Total	1141869.9	1159947.41	-1.56%

Nifty option OI distribution across the different Strikes



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