



21<sup>st</sup> June, 2019

### F & O HEADLINES

- Nifty June Future opened at 11670 and made high of 11863.35 whereas during the day it made a low of 11668.05 before closing 11849.50.

#### Index Summary

	20/6/2019	19/6/2019	Change
<b>Nifty Spot</b>	11831.75	11691.45	140.3
<b>Nifty Future</b>	11849.45	11708.6	140.85
<b>Prem(+)/Disc(-)</b>	17.7	17.15	0.55

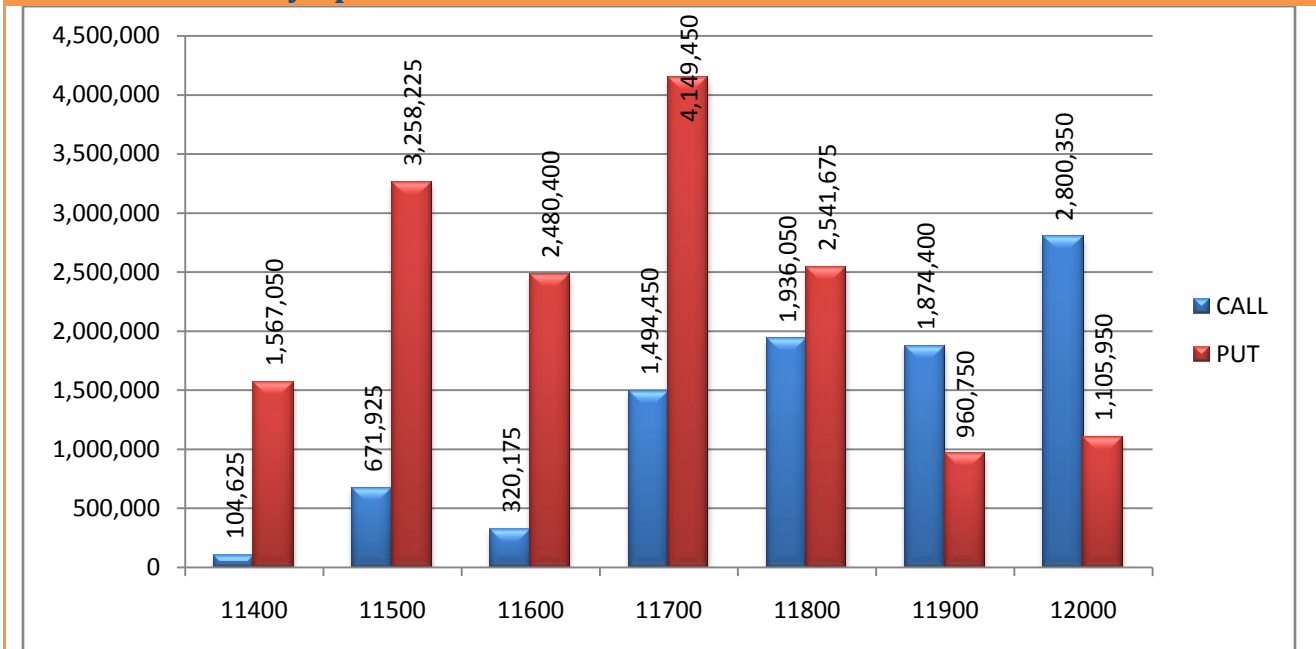
#### Volatility Index

	20/06/2019	19/06/2019	Change (%)
<b>India VIX</b>	14.14	14.53	-4.00

#### F & O Turnover (in Rs Cr.)

Products	20/6/2019	19/6/2019	%Change
<b>Index Futures</b>	26,948.55	27,611.19	-2.40%
<b>Stock Futures</b>	57353.85	55292.09	3.73%
<b>Index Option</b>	2,496,792.73	1,399,525.97	78.40%
<b>Stock Option</b>	51239.67	54235.06	-5.52%
<b>Total</b>	2632334.8	1536664.31	71.30%

### Nifty option OI distribution across the different Strikes



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