



24th June, 2019

F & O HEADLINES

- Nifty June Future opened at 11830.91 and made high of 11842.60 whereas during the day it made a low of 11726.40 before closing 11753.45.

Index Summary

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

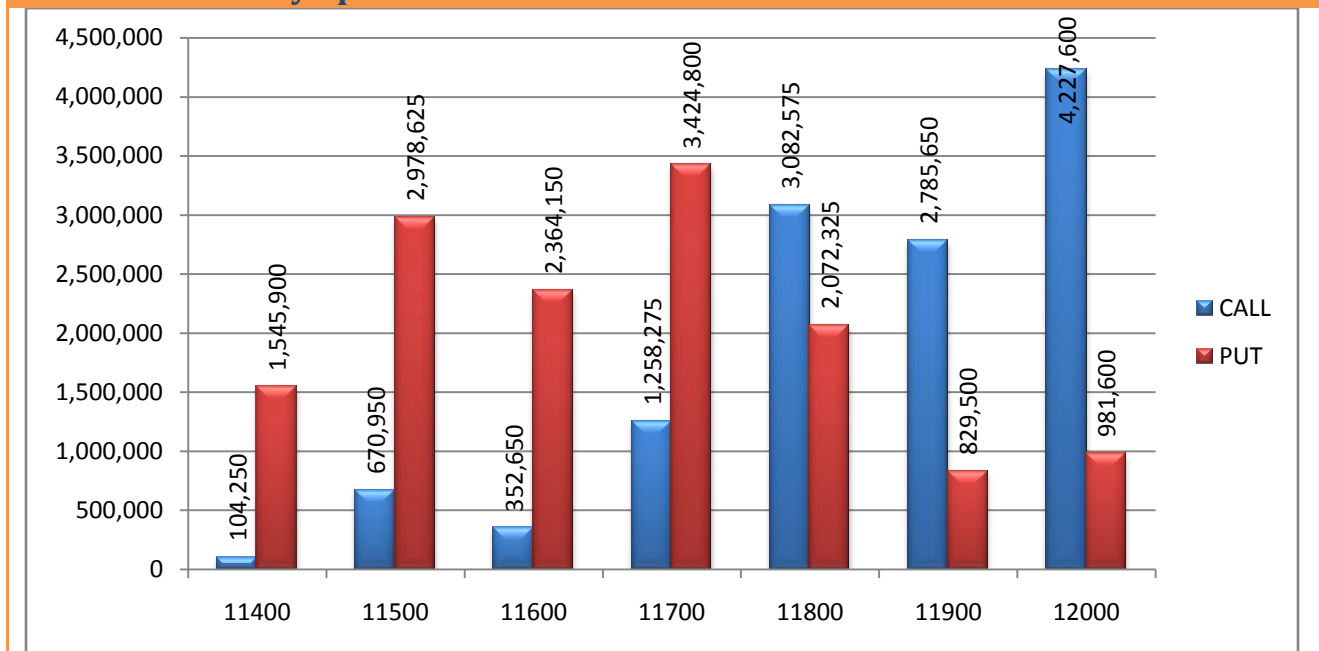
Volatility Index

	21/06/2019	20/06/2019	Change (%)
India VIX	14.61	14.14	4.36

F & O Turnover (in Rs Cr.)

Products	21/6/2019	20/6/2019	%Change
Index Futures	21,273.37	26,948.55	-21.06%
Stock Futures	58139.16	57353.85	1.37%
Index Option	648,721.25	2,496,792.73	-74.02%
Stock Option	51632.14	51239.67	0.77%
Total	779765.92	2632334.8	-70.38%

Nifty option OI distribution across the different Strikes



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BONANZA PORTFOLIO LTD

New Delhi: 4353/4C, Madan Mohan Street, Ansari Road, Darya Ganj, New Delhi – 110002. Tel: 91 11 30181290/94
 Fax: 91 11 30412657

Mumbai: Bonanza House, Plot No. M-2, Cama Industrial Estate, Walbhat Road, Goregoan (E) Mumbai – 400063. Tel.
 91 22 67605500/600 Fax. 022-67605530