



25th June, 2019

F & O HEADLINES

- Nifty June Future opened at 11730.20 and made high of 11782 whereas during the day it made a low of 11681 before closing 11717.15.

Index Summary

	24/6/2019	21/6/2019	Change
Nifty Spot	11699.65	11724.1	-24.45
Nifty Future	11717.15	11753.45	-36.3
Prem(+)/Disc(-)	17.5	29.35	-11.85

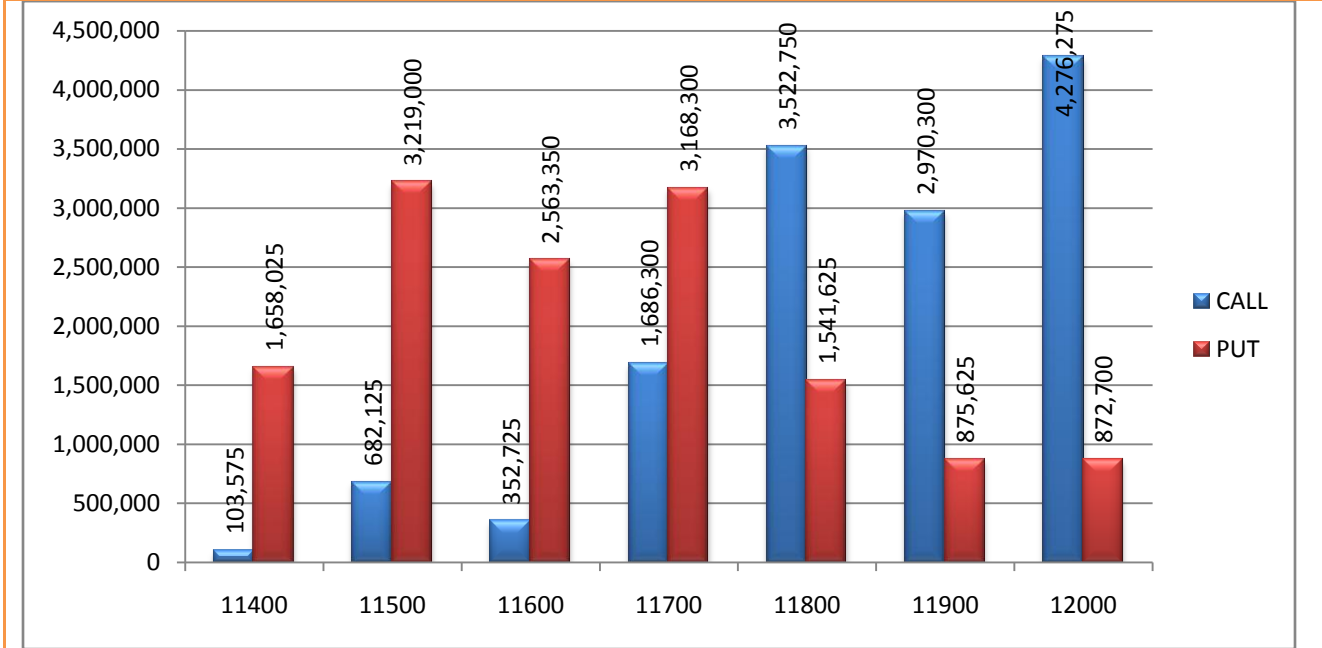
Volatility Index

	24/06/2019	21/06/2019	Change (%)
India VIX	15.18	14.61	3.91

F & O Turnover (in Rs Cr.)

Products	24/6/2019	21/6/2019	%Change
Index Futures	20,732.64	21,273.37	-2.54%
Stock Futures	79142.34	58139.16	36.13%
Index Option	658,489.26	648,721.25	1.51%
Stock Option	45089.59	51632.14	-12.67%
Total	803453.84	779765.92	3.04%

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