



26th June, 2019

F & O HEADLINES

- Nifty June Future opened at 11684.05 and made high of 11834 whereas during the day it made a low of 11666.60 before closing 11810.30.

Index Summary

	25/6/2019	24/6/2019	Change
Nifty Spot	11796.45	11699.65	96.8
Nifty Future	11810.3	11717.15	93.15
Prem(+)/Disc(-)	13.85	17.5	-3.65

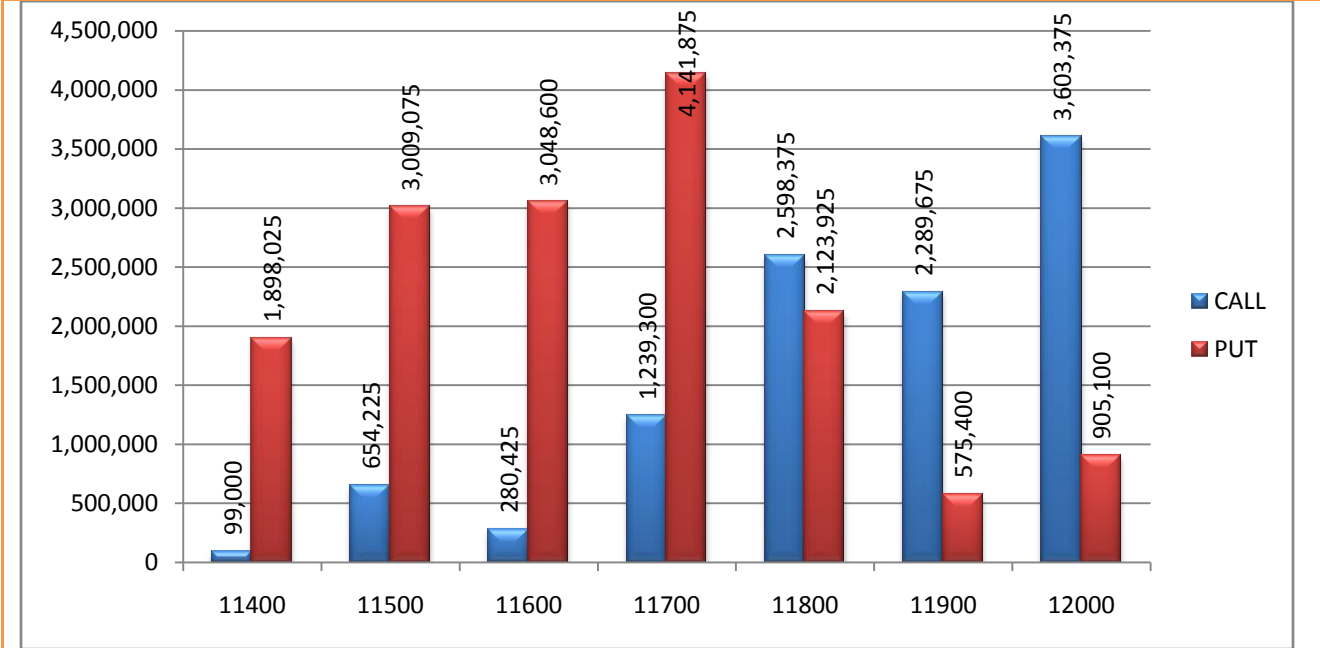
Volatility Index

	25/06/2019	24/06/2019	Change (%)
India VIX	15.16	15.18	-0.37

F & O Turnover (in Rs Cr.)

Products	25/6/2019	24/6/2019	%Change
Index Futures	31,759.12	20,732.64	53.18%
Stock Futures	104458.46	79142.34	31.99%
Index Option	969,559.13	658,489.26	47.24%
Stock Option	52222.86	45089.59	15.82%
Total	1157999.57	803453.84	44.13%

Nifty option OI distribution across the different Strikes



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