



27th June, 2019

F & O HEADLINES

- Nifty June Future opened at 11774.90 and made high of 11890 whereas during the day it made a low of 11767.10 before closing 11864.40.

Index Summary

	26/6/2019	25/6/2019	Change
Nifty Spot	11847.55	11796.45	51.1
Nifty Future	11864.4	11810.3	54.1
Prem(+)/Disc(-)	16.85	13.85	3

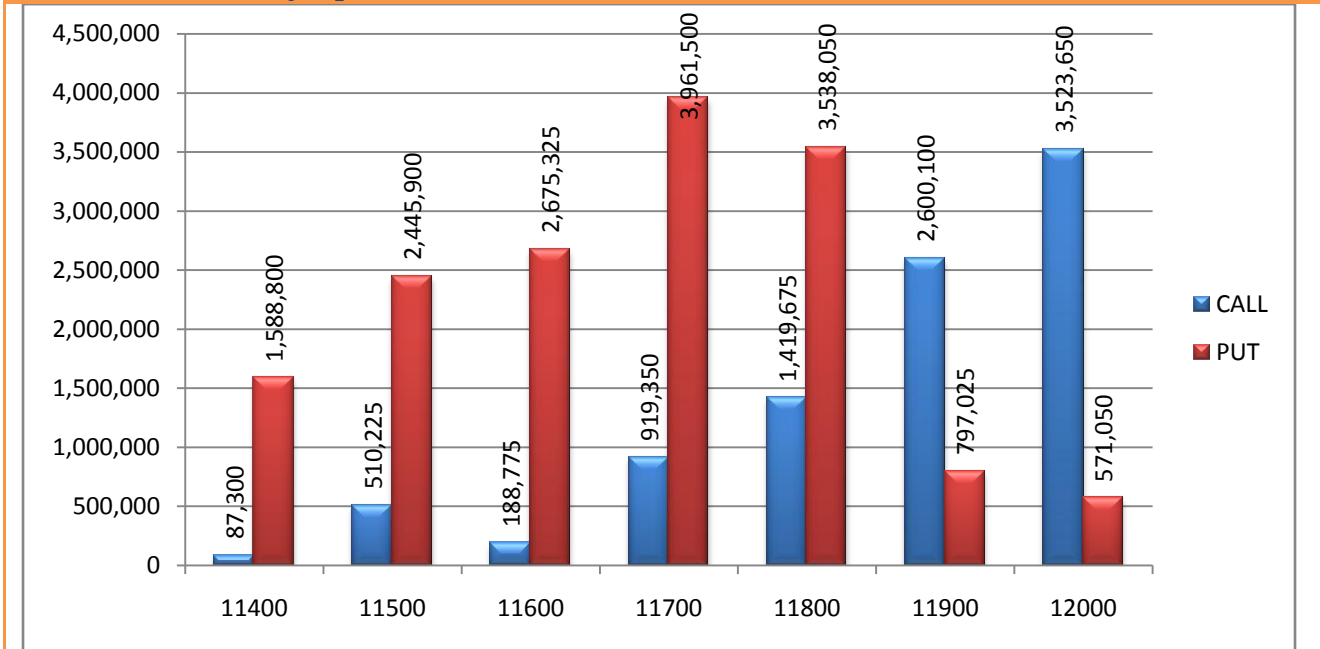
Volatility Index

	26/06/2019	25/06/2019	Change (%)
India VIX	14.77	15.16	-1.56

F & O Turnover (in Rs Cr.)

Products	26/6/2019	25/6/2019	%Change
Index Futures	31,305.26	31,759.12	-1.43%
Stock Futures	102000.93	104458.46	-2.35%
Index Option	1,148,236.57	969,559.13	18.43%
Stock Option	57436.28	52222.86	9.98%
Total	1338979.04	1157999.57	15.63%

Nifty option OI distribution across the different Strikes



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