



28th June, 2019

F & O HEADLINES

- Nifty June Future opened at 11876.75 and made high of 11914.70 whereas during the day it made a low of 11827 before closing 11843.80.

Index Summary

	27/6/2019	26/6/2019	Change
Nifty Spot	11841.55	11847.55	-6
Nifty Future	11843.8	11864.4	-20.6
Prem(+)/Disc(-)	2.25	16.85	-14.6

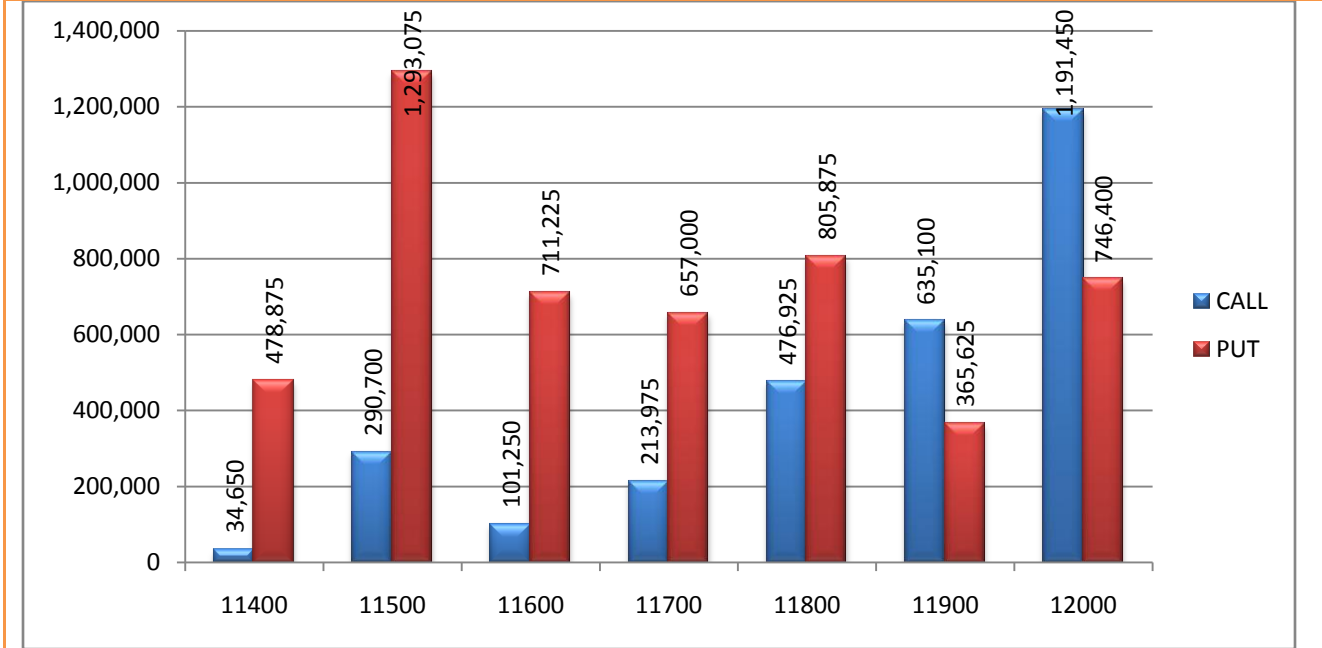
Volatility Index

	27/06/2019	26/06/2019	Change (%)
India VIX	14.52	14.77	-1.55

F & O Turnover (in Rs Cr.)

Products	27/6/2019	26/6/2019	%Change
Index Futures	46,150.78	31,305.26	47.42%
Stock Futures	108434.18	102000.93	6.31%
Index Option	2,432,183.61	1,148,236.57	111.82%
Stock Option	68714.25	57436.28	19.64%
Total	2655482.82	1338979.04	98.32%

Nifty option OI distribution across the different Strikes



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